

# FAME

## Pilot 5: ESG-Driven Investment Intelligence & Portfolio Optimisation

### Partners Involved



Specialist in AI/ML-based financial models, investment analysis, and portfolio optimisation.



Developer of advanced financial services, ESG reporting tools, and structured data integration solutions.

Pilot 5 demonstrates how FAME can support transparent, data-driven sustainable investing by integrating ESG metrics with traditional financial analytics. The pilot develops an **online ESG scoring and recommendation engine** and a **portfolio optimisation service** that tailors investment strategies to users' financial and ESG preferences.

Using AI/ML tools, the pilot aggregates ESG indicators, ranks assets according to configurable sustainability criteria, and generates optimised portfolios aligned with personalised investor profiles. These capabilities are exposed as reusable data and service assets through the FAME Marketplace, enabling asset managers to access structured ESG rankings, monthly recommendations, and pre-computed portfolio templates.

## Key Benefits

**Transparent ESG rankings** combining sustainability indicators with financial fundamentals, addressing market fragmentation and proprietary scoring systems.

**AI/ML-powered investment optimisation** producing portfolios aligned with both investor risk appetite and ESG sensitivity.

**Configurable ESG scoring engine** allowing asset managers to screen, rank, and weight assets based on customised sustainability factors.

**Standardised, reusable data assets** (rankings, portfolios, optimisation results) published through the FAME Marketplace.

**Support for the European Green Deal** via clearer ESG evaluation and more sustainable investment decision-making.

## User Groups

**Wealth & asset managers:** Need transparent ESG rankings and optimisation tools for client portfolios.

**Investment advisors:** Use ready-made ESG profiles and portfolio templates for personalised recommendations.

**Institutional Innovators (Banks, Insurers, WealthTech Platforms):** Integrate API-based ESG scoring and optimisation engines into their services.

**FAME ecosystem data users:** Access structured ESG datasets, optimisation outputs, and analytical models.

# FAME Technologies Being Used



**FAME Analytics & Explainable AI Tools:** Enable multi-criteria ESG scoring, ML-based ranking, and portfolio optimisation.



**FAME Federated Data Marketplace** Publishes ESG rankings, portfolio datasets, and Platform-as-a-Service optimisation modules.

## Main Data Assets Created

**ESG ranking tables** for nine portfolio types (conservative, balanced, aggressive; ESG-aware, impact, selective).

**Monthly ESG-weighted recommendations.**

**Optimised portfolio datasets** tailored to user risk and ESG preferences.

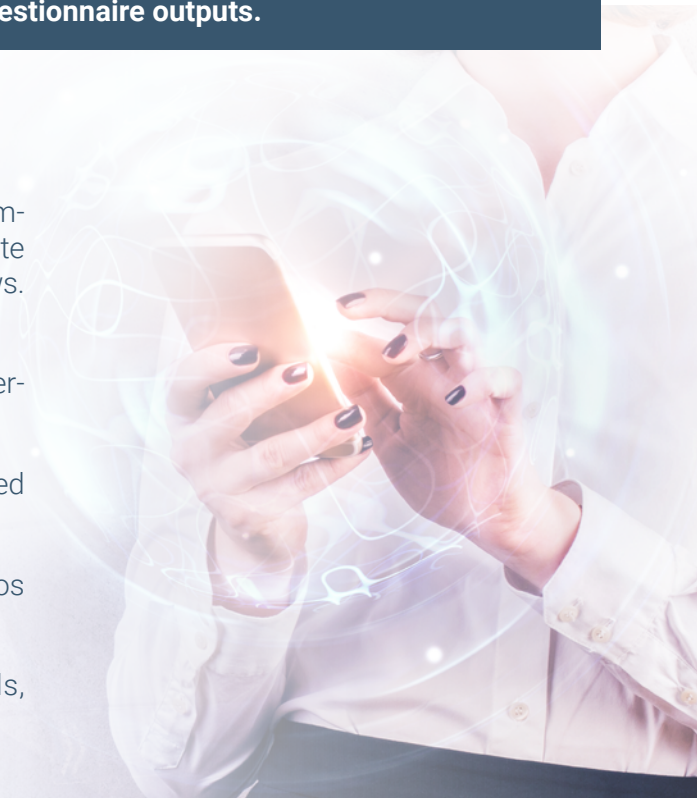
**Portfolio-as-a-Service module** with full historical weighting data.

**ESG scoring and profiling questionnaire outputs.**

## How It Can Be Used

Asset managers can access ESG rankings and pre-computed portfolios to enhance investment processes, integrate ESG preferences, and streamline client advisory workflows. Through FAME, users can:

- Download ESG rankings and portfolio datasets for internal modelling or client reporting.
- Use the optimisation engine to generate customised ESG-aligned investment strategies.
- Benchmark portfolios against synthetic ESG portfolios and global sustainability metrics.
- Embed ESG intelligence directly into advisory tools, robo-advisory platforms, or reporting dashboards.



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