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!Keywords: Downside Risk / Factor Model / Financial / Markowitz / Portfolio / Stocks;
MIN  Z + ATT + GMC + USX + PDEF + PBUD + PRET
SUBJECT TO
    FZ) 0.0526839 Z + PDEF >= 0
    FATT) 0.0114964 ATT - 0.440726 PDEF + PBUD - 1.089083 PRET >= 0
    FGMC) 0.031285 GMC - 1.2398 PDEF + PBUD - 1.21367 PRET >= 0
    FUSX) 0.0605033 USX - 1.5238 PDEF + PBUD - 1.234588 PRET >= 0
! Define how much of the factor we bought
    DEF) Z - 0.440726 ATT - 1.2398 GMC - 1.5238 USX = 0
    BUD) ATT + GMC + USX = 1
    RET) 1.089083 ATT + 1.21367 GMC + 1.234588 USX >= 1.15
END
QCP= 6
```