# Instantiate an object to interface with the BQL service

bq = bql.Service()

#Default settings

security = OrderedDict()

security['S&P 500'] = 'SPY US Equity'

security['Real Estate'] = 'IYR US Equity'

security['Russ 1K Val'] = 'IWD US Equity'

security['Small Stocks'] = 'IWM US Equity'

security['Commodities'] = 'DBC US Equity'

security['GOLD'] = 'GLD US Equity'

security['Russ 1K Gro'] = 'IWF US Equity'

security['Bonds - Agg'] = 'AGG US Equity'

security["Int'l Bonds"] = 'BWX US Equity'

security["High Yield"] = 'HYG US Equity'

security["US Treasuries"] = 'GOVT US Equity'

security["Emerging Mkts"] = 'EEM US Equity'

#security["Crypto Currency"] = 'GBTC US Equity'

approximated\_mkt\_weight = [0.14,0.02, 0.15, 0.01,0.05,0.05,0.1, 0.05, 0.20, 0.05, 0.15, 0.03]

rf = 0.015 # rf is the risk-free rate

num\_avail\_ticker=20

uncertainty = 0.025 # tau is a scalar indicating the uncertainty in the CAPM (Capital Asset Pricing Model)