{'strategy': {'weight': LRH1FD-R KYGRST-R GRT578-R ... J75XBL-R QQ4CFX-R VZ9J1D-R

2011-03-04 0.0 0.0 0.006905 ... 0.011152 0.0 0.0

2011-06-03 0.0 0.0 0.007008 ... 0.012315 0.0 0.0

2011-09-02 0.0 0.0 0.004372 ... 0.012166 0.0 0.0

2011-12-02 0.0 0.0 0.003810 ... 0.014996 0.0 0.0

2012-03-02 0.0 0.0 0.004422 ... 0.011985 0.0 0.0

2012-06-01 0.0 0.0 0.004428 ... 0.016684 0.0 0.0

2012-09-07 0.0 0.0 0.003278 ... 0.016585 0.0 0.0

2012-12-07 0.0 0.0 0.003135 ... 0.017025 0.0 0.0

2013-03-01 0.0 0.0 0.003381 ... 0.016753 0.0 0.0

2013-06-14 0.0 0.0 0.002760 ... 0.017943 0.0 0.0

2013-09-06 0.0 0.0 0.003363 ... 0.019686 0.0 0.0

2013-12-06 0.0 0.0 0.003399 ... 0.019266 0.0 0.0

2014-03-07 0.0 0.0 0.002268 ... 0.021394 0.0 0.0

2014-06-06 0.0 0.0 0.002301 ... 0.019731 0.0 0.0

2014-09-05 0.0 0.0 0.000000 ... 0.015074 0.0 0.0

2014-12-05 0.0 0.0 0.000000 ... 0.016400 0.0 0.0

2015-03-06 0.0 0.0 0.000000 ... 0.013277 0.0 0.0

2015-06-05 0.0 0.0 0.000000 ... 0.012087 0.0 0.0

2015-09-11 0.0 0.0 0.000000 ... 0.010399 0.0 0.0

2015-12-04 0.0 0.0 0.000000 ... 0.009180 0.0 0.0

2016-03-11 0.0 0.0 0.000000 ... 0.008713 0.0 0.0

2016-06-03 0.0 0.0 0.000000 ... 0.008292 0.0 0.0

2016-09-02 0.0 0.0 0.000000 ... 0.007058 0.0 0.0

2016-12-02 0.0 0.0 0.000000 ... 0.007075 0.0 0.0

2017-03-03 0.0 0.0 0.000000 ... 0.005872 0.0 0.0

2017-06-09 0.0 0.0 0.000000 ... 0.006178 0.0 0.0

2017-09-01 0.0 0.0 0.000000 ... 0.004792 0.0 0.0

2017-12-01 0.0 0.0 0.000000 ... 0.005344 0.0 0.0

2018-03-02 0.0 0.0 0.000000 ... 0.005368 0.0 0.0

2018-06-01 0.0 0.0 0.000000 ... 0.006374 0.0 0.0

2018-09-07 0.0 0.0 0.000000 ... 0.004588 0.0 0.0

2018-12-07 0.0 0.0 0.000000 ... 0.004245 0.0 0.0

2019-03-08 0.0 0.0 0.000000 ... 0.004297 0.0 0.0

2019-06-14 0.0 0.0 0.000000 ... 0.004167 0.0 0.0

2019-09-06 0.0 0.0 0.000000 ... 0.005744 0.0 0.0

2019-12-06 0.0 0.0 0.000000 ... 0.006506 0.0 0.0

2020-03-06 0.0 0.0 0.000000 ... 0.004301 0.0 0.0

2020-06-05 0.0 0.0 0.000000 ... 0.004177 0.0 0.0

2020-09-04 0.0 0.0 0.000000 ... 0.000000 0.0 0.0

[39 rows x 427 columns], 'value': cumulative\_return

data\_date

2011-03-04 1.000000

2011-03-07 0.995778

2011-03-08 1.010647

2011-03-09 1.014219

2011-03-10 1.006820

... ...

2020-05-25 1.720805

2020-05-26 1.748508

2020-05-27 1.739115

2020-05-28 1.726898

2020-05-29 1.725571

[2411 rows x 1 columns]}, 'return\_data': instrument\_id LRH1FD-R KYGRST-R GRT578-R ... J75XBL-R QQ4CFX-R VZ9J1D-R

data\_date ...

2017-03-03 -0.008415 0.042553 -0.004073 ... 0.008065 NaN NaN

2017-03-06 0.001415 0.054422 0.002045 ... 0.000000 NaN NaN

2017-03-07 0.015537 0.070968 0.008163 ... 0.028000 NaN NaN

2017-03-08 0.002782 0.012048 0.010121 ... -0.005837 NaN NaN

2017-03-09 -0.009709 -0.005952 0.000000 ... -0.011742 NaN NaN

... ... ... ... ... ... ... ...

2020-05-25 0.012973 -0.005038 0.016550 ... 0.015238 0.043757 NaN

2020-05-26 0.011740 -0.012658 0.024845 ... 0.028143 0.063395 NaN

2020-05-27 -0.005274 -0.020513 -0.014141 ... -0.012774 0.057692 NaN

2020-05-28 -0.012725 0.020942 -0.017418 ... 0.018484 -0.012727 NaN

2020-05-29 0.023630 -0.002645 -0.045881 ... 0.010889 0.012891 NaN

[846 rows x 417 columns]}