If I remember rightly, numerox was mentioned on one of the office hours. It was written by a user who stopped participating, so it's no longer maintained, so it's not recommended to use it anymore. So it's probably not you, it's probably just its broken

Look at how the example scripts on numer.ai/submit loads the data, and try and replace it with that approach instead.

Some quick code to get you started, this should do the same thing as the example code you gave:

training_data = pd.read_csv("https://numerai-public-datasets.s3-us-west-2.amazonaws.com/latest_numerai_training_data.csv.xz") first_30_training_eras = set(training_data.era.unique()[:30]) training_data_first_30_eras = training_data.loc[[era in first_30_training_eras for era in training_data.era]] y_train = training_data_first_30_eras.target

And yes arbitrage is definitely the MVP