1. A folder will have many csv files as strategies. Main columns to be used are Entry date and Profit
2. Groupby all the reports on the basis of entry date and sum their profit
3. Make a combined dataframe with all the strategies such that date is the first column and strategy profit as various columns
4. Rank on their profit as per previous row, such that highest profit gives the 1st rank and lowest profit gives the last rank
5. Give a variable named “rank\_filter”. If it is 1, then take those dates where the rank is 1
6. The final output format shall be in such a way – [“Date”,”Strategy\_name”,”Profit”]
7. The above can be run on any of the following frequency (“Daily”,”weekly”,”monthly”,”quarterly”)