Quantitative Analyst Intern - Assignment

The assignment is as follows:

Assignment Instructions

1. Use Python and Juypter Notebook for this assignment. Use any third party open source libraries you deem necessary.
2. Using TheGraph queries, query all trade data for any pools on any ERC20 based DEX protocols, for the UNI/WETH pair.
3. Link to Tutorial - https://messari.io/article/retrieving-uniswap-trades-using-the-graph

Goals

1. Manipulate the data to provide the following data in a DataFrame: Timestamp, Side (Buy or Sell), Base currency quantity traded, Quote currency quantity traded, Volume in USD, Liquidity in pool, Pool ID.

Submission instructions

1. Make a GitHub repo at the start of the project and commit all changes and final projects to it.
2. Ensure a README.md file is created, with instructions on how to run the project (and if there are any dependencies or packages that need to be installed first).
3. Send the Github link as a reply to the assignment email with the title SUBMISSION OF ASSIGNMENT - <Your name>

Method of evaluation:

1. Goal 1 awards 7 points.
2. 3 extra points will be awarded for any analytics you can do on top of this data (graphs/charts etc) and draw conclusions for the past week.
3. Therefore you will be adjudicated and marked on 10 Points.

Links for reference - https://thegraph.com/explorer/subgraph/uniswap/uniswap-v2