Query Automation and Database Storage for Thomson Reuters Data

Keywords: Macro programming, VBA, MS Excel

Project description
- The goal of this IDP is to create a flexible VBA macro to collect data from the Thomson Reuters Datatstream/Worldscope database
- The challenge is to set up a VBA macro to steer the already existing Datastream excel add-in provided by Thomson Reuters
- The detailed task will include the following:
  - Entered specifications (data items, start/end date, frequency etc.) should be further processed within the VBA tool and sent to the server via queries
  - The output format should also be specifiable
  - Bridge the gap between Security Lists and Datashare Codes
  - Eventually, the macro should be able to update the existing database on a rolling basis, e.g. monthly, by some pre-specified parameters

What we are looking for
- Ideally team of 2 people
- Strong analytical and project management skills
- Determination and passion for your areas of expertise
- IT skills required for the IDP
- Interest to learn something about finance

What we offer
- Kick-off session including introduction to relevant finance topics
- Experience with IDPs
- Open dialogue and support
- Potential for publication and/or evaluation of future use cases
- Both single and group projects are possible

Interested?
Please send an e-mail with CV, academic transcript and your preference for this project to lisa.knauer@tum.de.

Questions?
In case of any (e.g. topic related) questions, please contact Lisa Knauer (lisa.knauer@tum or call +49 89 289 25483).