

Abstract

Companies that invest money on behalf of their customers are subject to requirements regarding what they may invest in. The effort spent checking whether requirements have been violated increases with the number of requirements and how often the company buys and sells assets.

SimCorp is a financial software-company whose software solution *SimCorp Dimension* enables automatic checking of investment requirements. However, some users of SimCorp's software solution prefer typing in requirements using their keyboard, which the software does not support. Therefore, SimCorp is interested in the development of a textual language that can describe investment requirements and which permits software to automatically evaluate compliance with the described requirements.

This report describes the development and design of such a language, and also presents a software implementation that can evaluate whether or not a set of investments comply with requirements described using this language.