

1. ENVIRONMENT PROPERTIES

This document describes the environment properties of the Calypso system.

Environment properties can be set using the applications User Env and System Env.

Environment Properties	Description
3:30 PM (internal variable TTM_EXP_TIME)	<i>Property specified under Env > Properties.</i> Expiration time of FX spot trades. Default is 3:30PM.
ACC_FXACTIVE_DATE	<i>Property specified under Env > Properties.</i> True or False. If True, the following logic is implemented. Default is False. For FX products accounting event published on Trade Date, we have implemented the notion of Trade ActiveDate, i.e. the accounting Effective Date depends of Trade Date AND Book EOD. If the Trade Date Time is after the EOD Book, the Effective Date will be Trade Date + 1 day. Otherwise, Effective Date = Trade Date.
ACC_IGNORE_FEE_DATES	<i>Property specified under Env > Properties.</i> True or False. Yes to generate the <fee>_REAL and <fee>_START events regardless of the fee date. Otherwise, they are not generated when FeeStartDate = FeeEndDate.
ACCENGINE_INVALID_LOGIC	<i>Property specified under Env > Properties.</i> True or False. Yes to activate the invalid posting logic, or No otherwise. The invalid posting logic generates a posting with INVALID status if data are missing to generate the complete posting. A task exception INVALID_POSTING is raised. The RETRY action can be applied from the task station to attempt to regenerate the posting after the missing data has been populated. You can also retry INVALID postings using the SUSPENSE_POSTINGS scheduled task. If the posting is still INVALID, you can use the scheduled task to move it to a suspense account. The suspense account can be set in the account property "Suspense Account" on the generic account. When the system generates an INVALID posting, it appends to the Account Name the Id of the Original Account to make sure it is unique. Default is No. Note that this property is overridden by the ACCENGINE_INVALID_LOGIC engine parameter, if set.
ACCENGINE_RULE_EXCEPTION (internal variable GENERATE_EXCEPTION)	<i>Property specified under Env > Properties.</i> True or False. If Yes, the accounting engine will generate exception tasks if there are no rules (i.e. no rule defined for a product book or no rules accepted by a SD filter) or if we

Environment Properties	Description
	<p>try to apply the wrong accounting event.</p> <p>If No, the accounting engine will only generate exception tasks if we try to apply the wrong accounting event.</p> <p>Default is Yes.</p>
ACCOUNT_LOGINS_NOT_AUDITED	<p><i>Property specified under Env > Properties.</i></p> <p>Comma separated list of user names that will not be audited. The internal login cache will still be updated.</p> <p>Note that this only applies when DISABLE_LOGIN_AUDIT is set to No.</p> <p>This should be used sparingly as it will not be possible to track logins for these accounts.</p>
AdditionalTraceOnExceedDBConnection (internal variable ADDITIONAL_TRACE)	<p><i>Property specified under Env > Properties.</i></p> <p>Comma-separated list of trace flags.</p> <p>There is a trace flag DBCONNECTIONHIGHWATERMARK that reports when the number of database connections exceed a specific number. When this threshold is reached it is possible to increase the amount of trace operations using this property.</p>
ADVICE_ON_SETTLEDATE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. Yes to create advices on the settle date, or No to create advices as soon as the events are received.</p>
ALLOW_CHANGE_ON_TERMINATION	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. Default is true (Yes).</p> <p>If set to false (No), the system checks for any change in the trade fields before displaying the Termination window, and removes the changes. So that changes made to the trade prior to termination are not saved along.</p>
ANALYSIS_EXCEPTION_LIMIT	<p><i>Property specified under Env > Properties.</i></p> <p>Number of exceptions that can be logged by an analysis run.</p> <p>Default is 100.</p>
APPLICATION_EXIT_ON_OUT_OF_MEMORY	<p><i>Property specified under Env > Properties.</i></p> <p>It can be set to Y or N. Y to make the application exit when it runs out of memory, or N otherwise. Default is N</p>
APPLY_TRADE_ACTION_TO_BUNDLE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False.</p> <p>If the property is false or not set (default), we apply the action AMEND on the bundle when a trade is added or removed to the bundle.</p> <p>If the property is set to true, we apply NEW when we add a trade to a bundle, and REMOVE when we remove a trade from a bundle.</p>
ASSET_MANAGEMENT	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. It is false (No) by default.</p> <p>When true (Yes), the Agent field appears in the Trade Details panel. The available values are based on the SDI agents associated with the selected Book/Processing Org. If the agent is selected, the corresponding SDIs will be picked up, otherwise the default SDIs with lower priority will be picked up.</p>

Environment Properties	Description
	Also, in the bond trading window, the LongShort trade keyword has been added. It is automatically populated with Long for a buy and a sell, and with Short for a short and a cover.
AUDIT_PRICER_CONFIG	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. Yes to make pricer configuration auditable, or False otherwise. Setting to False will result in no audit of the Pricer Config modifications and will speed up pricer config saving.</p> <p>Default is Yes (recommended value).</p>
AUTH_SERVICE_PORT_RANGE_START	<p><i>Property specified under Env > Properties.</i></p> <p>Beginning port number for Authentication Server RMI ports.</p>
AUTHENTICATE_RMI_CONNECTION	<p><i>Property specified under Env > Properties.</i></p> <p>RMI Connections can be made to the Data Server without being logged in.</p> <p>This works on the principle that all RMI connections have a DS supplied token in the header so that the DS can identify whether the connection is from a known host.</p> <p>The enabling steps are:</p> <ul style="list-style-type: none"> a) Enable 1.4 operation with FORCE13=false. b) Enable RMI authentication with AUTHENTICATE_RMI_CONNECTION=true. <p>When the client tries to connect to the Data Server it first establishes an RMI connection to the Access Server service to get the port to connect to the Access Server to login. We do not have a token at this point, so a UniversalToken is used for this. To trace when a Universal Token is in use, enable the log Category "UNIVERSALTOKEN".</p>
AUTHORIZATION_FOR_PENDING_LE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to have authorization required for saving any type of legal entity. False to have authorization not required, if the status of the legal entity is PENDING or DISABLED.</p> <p>Default is True.</p>
AUTHORIZATION_TASK	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to enable the Authorization task, or False otherwise.</p>
AUTHORIZE_CASH_DAILY	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to allow cash products to have daily compounding even if the selected rate index is not setup for daily compounding. False to only allow daily compounding on cash products if the rate index is setup for daily compounding.</p> <p>Default is False.</p>
AUTO_ACCOUNT_CREATION_AUDIT	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. False to prevent audit of automatic account creation. True otherwise.</p> <p>Default is True.</p>
AUTO_FEED_DELIVERY_QUOTE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. If set to true (Y), the delivery quote of an option corporate action will be automatically set by the</p>

Environment Properties	Description
	system from the Strike. Otherwise, it is set to 0. Default is True.
AUTO_FEED_EXTERNAL_REF	<i>Property specified under Env > Properties.</i> False is the default value. When saving a new trade, if the property is true, we will assign the external reference with the following value if the external reference is empty: With the value of the keyword TRANSFER_FROM if not empty, else with the trade id.
AUTO_FEED_INTERNAL_REF	<i>Property specified under Env > Properties.</i> False is the default value. When property is true, trades created through partial termination or novation will have an internal reference that is the trade id of the original trade. Trades created through 'save as new' will have an internal reference that is their own (new) trade id.
AUTO_LOGOUT_TIMEOUT	<i>Property specified under Env > Properties.</i> Number of milliseconds before Main Entry will exit if not active, and if the auto logout is not specified in Access Permissions.
AUTODETECT_RMI_COMPRESSION	<i>Property specified under Env > Properties.</i> True or False. Calypso allows the traffic over RMI to be compressed. Both the sender and the receiver must agree on whether compression is enabled, using the environment property COMPRESS_RMI_PACKETS set to true, and also on the form of the compression, using the environment property ZIPCOMPRESSION2. If the Data Server needs to handle a mixture of clients using compression of either type or no compression at all then AUTODETECT_RMI_COMPRESSION must be set to true. The Data Server will then use the same type of compression for return data as was used in the request. Default is False.
AUTOLOGIN_APPLICATIONS	<i>Property specified under Env > Properties.</i> This can have one of three special values as well as the names of applications. The special values are: - none - No application can autologin - engines - Only engines can autologin - all - All applications can autologin The values given to the property are not case sensitive. So, Engines, engines, ENGINES all mean the same thing. This applies to application names as well. In addition you can specify, for instance, MainEntry. In which case MainEntry applications will also be able to autologin, provided that there is no entry none. The applications are comma separated. The default, if there is no entry, is to allow only engines to autologin. For instance: - "engines,MainEntry" allows all of the engines and MainEntry to autologin. - "SchedulingEngine,MainEntry" allows only the

Environment Properties	Description
	<p>SchedulingEngine and the MainEntry applications to autologin.</p> <p>The following applications are deemed as engines: DataServer, EventServer, Dispatcher, Calculator, AccountingEngine, CreEngine, CreSenderEngine, ImportMessageEngine, IncomingMessageEngine, InventoryEngine, LimitEngine, LiquidationEngine, MatchingMessageEngine, MessageEngine, MutationEngine, PositionEngine, SchedulingEngine, SenderEngine, TaskEngine, and TransferEngine.</p>
AUTOMATIC_IMPORT	<p><i>Property specified under Env > Documents > Automatic Import.</i></p> <p>True or False. True to have documents automatically saved to the database when edited in the Message Document window.</p> <p>This only applies to HTML documents.</p>
B2B_SALES_MARGIN_DIFF	<p><i>Property specified under Env > Properties</i></p> <p>True or False. When set to True, calculates the sales margin for B2B trades, or False otherwise.</p> <p>Default is False.</p>
BACKUP_ENV	Not applicable.
BIND_TO_SPECIFIC_INTERFACE (internal variable BIND_SPECIFIC_INTERFACE)	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. When set to Y, causes the Data Server and the Event Server to only listen on the interface specified by SERVERHOST and EVENTSERVERHOST.</p> <p>If you start the Data Server and the Event Server without the flag set, or with the flag set to N, then <code>netstat -an grep -w LISTEN</code> will show that the Data Server, Event Server and RMI service ports are all listening on 0.0.0.0:???</p> <p>If you set the flag to True, then these ports should be all listening on a specific interface: 192.168.1.12:??? for instance.</p> <p>This variable can also be set in the Middle-Tier environment so that the calculation server and presentation server listen on specific interfaces.</p>
BLOOMBERG properties	Refer to the <i>Calypso Bloomberg Integration User Guide</i> .
BOND_PRICE_DECIMAL BOND_YIELD_DECIMAL	<p><i>Property specified under Env > Properties.</i></p> <p>Price and yield decimal places used in the Bond trade window, if not set under Main Entry > Static Data > Product > Bond > Market.</p>
BOND_REDEMPTION_TRADE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. Yes to create a Buy/Sell Trade with the Processing Org for a security redemption. The CA which has created the Buy/Sell Trade is kept as a reference in a keywords "CA_REFERENCE". Otherwise, we will create a CA Trade with the Processing Org.</p> <p>Default is No.</p>
BOND_USE_CUSTOM_ROLL_DAY	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. If BOND_USE_CUSTOM_ROLL_DAY is not set or set to true: we use maturity day as roll day with or without stub date. Default behavior.</p>

Environment Properties	Description
	- If BOND_USE_CUSTOM_ROLL_DAY is set to false - If no start stub is used, we use maturity day as roll day - If start stub is populated, we use stub day as roll day.
BOOK_CACHE_EXCLUDE_STATUS	<i>Property specified under Env > Properties.</i> List of comma-separated status codes for which the trades are not put in cache.
BPS_QV_RESAVE_AUDIT	<i>Property specified under Env > Properties.</i> True or False. True to keep an audit trace of quotes saved in the Bond Pricing Sheet even if they have not been modified, or False otherwise. Default is False.
BROWSER_PATH	<i>Property specified under Env > Properties.</i> Path to browser for displaying a URL. Replaces the default browser, which is Netscape for UNIX and the application associated with the HTML file type for Windows.
BULK_DELETE_TRADES	<i>Property specified under Env > Properties.</i> True or False. This environment property is used for archiving trades using the ARCHIVE_TRADE scheduled task. It should be set to True. If Y, trades are delete in bulk using a single SQL like "where trade_id in <original SQL to find the ids>". If N, the system first determines the Ids of all trades to be deleted. They are then split this into sets of 250 ids, and deleted using several SQL statements that contain "where trade_id in (id_1, id_2, ..., id_250)". Default is False.
BYPASS_CORE_JAVA_DOUBLES_TO_BYTES	<i>Property specified under Env > Properties.</i> True or False. True to bypass core Java, or False otherwise. Default is False.
CA_TRANSFORMATION_DAYS	<i>Property specified under Env > Properties.</i> By default, the Warrant Transformation process sets the old product active date to application date and the new product active date to application date + 1. You can add or remove days to this default behavior using the environment property CA_TRANSFORMATION_DAYS. For example, CA_TRANSFORMATION_DAYS = -1.
CACHE_ON_INSERT	<i>Property specified under Env > Properties.</i> True or False. True to have persistent classes cache objects when inserted into database, or False otherwise. Default is True.
CACHE_SQL_CALLS	<i>Property specified under Env > Properties.</i> Controls caching of objects retrieved using SQL queries, i.e. for APIs that contain an SQL where clause parameter. If true, objects retrieved using SQL queries will be cached. They are not cached otherwise.
CACHE_TRADE_BY_EXTERNAL_REF	<i>Property specified under Env > Properties.</i> True or False. True to allow caching by External Reference. Default is False.

Environment Properties	Description
CALL_NOTICE_NEW_FLOWS	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. If Y, the logic is the following:</p> <ul style="list-style-type: none"> - We generate the cashflows up to the Last Event Date Action input, or if none is input, up to the last "estimated" date in case we are using a Payment Frequency. For example, we are in Open Term, payment Annual, we generate the cashflows up to next year. - In the Transfer Engine, we will filter all the cashflows which fall AFTER the Last Event Date Action input, or if none is input, all the cashflows falling after TODAY + Notice Days. <p>You need to set up in the Transfer Engine the Engine parameter "XFER_PAST_USE_PROCESSDATE" to true.</p> <p>In the ScheduledTaskOPEN_MATURITYPROCESS, you need to set up "FromDays" to a negative value, for example -2 to generate everything as of +2 days.</p> <p>Also, for OPEN TERM with 0 days, we always add at least 1 Day of projection.</p> <p>Default is False.</p>
CALYPSO_KEEP_ALIVE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to start a thread to send a message every so often to the server, so that the server does not become idle. The default is once per hour (CALYPSO_KEEP_ALIVE_INTERVAL). Otherwise, no thread is started.</p> <p>Default is False.</p>
CALYPSO_KEEP_ALIVE_INTERVAL	<p><i>Property specified under Env > Properties.</i></p> <p>Number of milliseconds to wait between keep-alive messages (CALYPSO_KEEP_ALIVE). Default is 3600000 (1 hour).</p>
CALYPSO_QUERY_COMBOBOX_POPDOWN_LIST_SIZE	<p><i>Property specified under Env > Properties.</i></p> <p>Number of rows to show in the Product Selector drop down. Default is 10.</p>
CALYPSO_SWIFT_CHECK_MAX_LENGTH	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to send an error message if the swift amount is greater than 15 characters, or False to take the first 15 characters of the swift amount.</p>
CALYPSO_SWIFT_LINE_SEPARATOR	<p><i>Property specified under Env > Properties.</i></p> <p>Used as SWIFT message line separator if set. Otherwise, OS dependent line separator will be used.</p>
CASH_SETTLEMENT_TRADE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to inform the user that a trade is a cash settlement trade, or False otherwise.</p>
CASHFLOW_ANALYSIS_FXNDF_FLAG	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to display the checkbox "FXNDF as FXForward" in the Analysis Parameters window of the CashFlow risk analysis. When the checkbox is checked, FXNDF is considered as an FX Forward until the reset date.</p> <p>Default is False.</p>
CCY_PR_DEFAULT_PT_FACTOR	<p><i>Property specified under Env > Properties.</i></p> <p>Default point factor in currency pairs.</p>
CCY_PR_DEFAULT_QT_ROUNDING	<p><i>Property specified under Env > Properties.</i></p>

Environment Properties	Description
	Default number of decimals for quote rounding in currency pairs.
CDS_SETTLEMENT_CALCULATOR ISDA_LIBRARY_PATH	<i>Property specified under Env > Properties.</i> Used in the setup of the ISDA pricer. Refer to Calypso Standard Fixed Coupon CDS Trades documentation for details.
CHECK_BIC_DATA	<i>Property specified under Env > Properties.</i> True or False. True to check if the BIC code entered manually through the LE Contact window is valid. Default is False.
CHECK_DATE_CRE_SENDER	<i>Property specified under Env > Properties.</i> True or False. True to send CREs with an effective date less or equal to Today, or False to send CREs as soon as possible regardless of their effective date. Default is True.
CHECK_FILTER_SET_WHEN_LOADING	<i>Property specified under Env > Properties.</i> True or False. True to check the filter set when loading tasks in the Task Station, or False otherwise. Default is True.
CHECK_NATIONAL_CLEARING_DATA	<i>Property specified under Env > Properties.</i> True or False. True to check if the identifiers entered manually through the SDI window are valid national clearing codes. Default is False.
CHECK_QUANTITY_FOR_SECURITY_MATCHING	<i>Property specified under Env > Properties.</i> True or False. If False the system tries to apply automatically the action PARTIAL_SETTLE on the transfer that would have a quantity higher than the quantity of the incoming message. If True the message is not matched and falls in the Security Matching Window. Default is False. Refer to the <i>Calypso Settlement Returns User Guide</i> for details.
CHECK_SAME_USER_RATE_RESET_PUBLISH	<i>Property specified under Env > Properties.</i> True or False. True to prevent a user to publish a rate that he or she has saved in Rate Reset or FX Rate Reset. Default is False.
CHECK_STATIC_DATA_FILTER	<i>Property specified under Env > Properties.</i> True or False. True to have the default message setup always catch and send the message if the criteria is not satisfied by the static data filter meant for a specific message, or False to prevent the message generation if there is a specific message set which has a static data filter that is not satisfied. Default is False.
CHECK_VERSION	<i>Property specified under Env > Properties.</i> True or False. True to check the version of an object before saving. Used for detecting "mid-air collisions" in saving static data.

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	<p>If true, before saving some persistent objects, the object's internal version number will be checked against the version number on the database for that object key. The update will be rejected if the version numbers don't match (implying that some other user has made a nearly-simultaneous change to the object).</p> <p>Default is True.</p>
CHK_BK_PERM_ACTION_ON_MESS_TRANS_TASK_B	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. False to process Transfer and Message tasks without checking the book access permission in Task Station.</p> <p>Default is True.</p>
CLEAR_CURVE_CACHE_TIMEOUT	Not used.
CLIENTPASSWD (internal variable CLIENTPASSWORD)	<p><i>Property specified under Env > Properties.</i></p> <p>Password for the Calypso user name.</p>
CLS_SDI_SELECTION	<p><i>Property specified under Env > Properties.</i></p> <p>Added in patch 9.03.</p> <p>True or False. Default is False – No specific behavior for CLS.</p> <p>Set to True to treat CLS keywords on a trade as if the SETTLEMENT_METHOD keyword was set. This means that if the keywords are present, only CLS SDIs will be automatically assigned.</p> <p>For the normal SDISelector, a domain "settlementKWRestricted" holds a list of settlement methods that are only (automatically) assigned if the SETTLEMENT_METHOD keyword has the corresponding value. "CLS" should be in this domain if previously the FX*SDISelector classes from calypsox were used.</p> <p>For the "Alternate" SDI selector, this aspect can be defined as part of the settlement method in the Settlement Method Window.</p> <p>The FX*SDISelector classes from calypsox are no longer needed.</p>
CLIENTUSER	<p><i>Property specified under Env > User information > User name.</i></p> <p>Calypso user name. It should be a valid user name defined in Access Permissions.</p>
COMPRESS_ATTRIBUTES	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to compress transfer attributes and message attributes, or False otherwise.</p> <p>Default is True.</p>
COMPRESS_DISPATCHER_JOBS	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to compress DispatcherJobs before sending them to Calculators, or False otherwise. On large jobs over a fast network, it may be faster to send the jobs uncompressed.</p> <p>Default is True.</p>
COMPRESS_FLOWS_IN_MEMORY (Internal variables COMPRESS_FLOWS_IN_MEMORY and COMPRESS_FLOWS)	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to keep customized cashflows compressed as blobs in memory until they are used, or</p>

Environment Properties	Description
	<p>False otherwise.</p> <p>Default is True.</p> <p>In order to save current trades' cashflows in blob format, use the program <code>samples/ConvertFlows.java</code> as follows (this is a one-line command):</p> <pre>java samples.ConvertFlows -env XX -password YY -type <Swap/Cap/Swaption> -from <from clause> -where <whereClause></pre> <p>For example, to convert a swap book:</p> <pre>java samples.ConvertFlows -env XX -password YY -type Swap -from "trade" -where "product_swap.product_ id=trade.book_id AND trade.book_id=X"</pre>
COMPRESS_RMI_PACKETS	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to compress RMI data sent and received, or False otherwise.</p> <p>Default is False.</p>
COMPRESS_VOL_DEF	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to compress volatility surface definitions, or False otherwise.</p> <p>Default is True.</p>
COMPRESSION_ALGORITHMS	<p><i>Property specified under Env > Properties.</i></p> <p>Comma-separated list of classes that can be used for compression.</p> <p>The only options other than default at the moment, are <code>tk.util.ZLibCompression</code>, and <code>tk.util.JAZZCompression</code> (jazzlib library from <code>jazzlib.sourceforge.net</code>).</p> <p>You must always include a compressor that has been used in the past so that any data that was compressed using that compressor and added to the database as a blob can be uncompressed with that compressor.</p> <p>The order of the compressors in the list is important. The first class in the list will be used for compression. It is the preferred compressor.</p> <p>When uncompressing, all the compression algorithms will be tried in turn until one is found that can actually uncompress the data. If none can be found, there will be an overall failure of the uncompress.</p> <p>Defaults is <code>tk.util.GZIPCompression</code>.</p>
CREENGINE_CHECK_NETTED_XFER	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to prevent the generation of CREs with zero amount for netted transfers, or False otherwise.</p> <p>Default is False.</p>
CRE_COMPRESS_ATTRIBUTES	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to compress CRE attributes in memory, or False otherwise.</p> <p>Default is True.</p>
CRYPT_PASSWORD	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to store passwords in encrypted form, or False otherwise.</p>

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	Default is True.
CSV_DELIMITER	<i>Property specified under Env > Properties.</i> Specify a custom delimiter for CSVReportViewer. Specify within the pipe symbol, for example TAB .
CURVE_BULK_LOAD (internal variable S_CURVE_BULK_LOAD)	<i>Property specified under Env > Properties.</i> True or False. True to load curves in bulk when they are loaded by the pricer config, or False otherwise. Default is False.
CURVE_USE_CLOSE_AFTER_LAST	<i>Property specified under Env > Properties.</i> True is the default value. When true, if pricing parameter INSTANCE_TYPE is set to LAST, the pricing environment will always load the latest CLOSE instance of a curve even if a LAST instance is available. When false, if pricing parameter INSTANCE_TYPE is set to LAST, then the LAST instance of the curve will be loaded.
DATA_SERVER_NAME	<i>Property specified under Env > Calypso servers > Data server > Name.</i> Normally this is "Calypso". If you will run more than one Data Server on a machine, then you must name each Data Server session when you run it, using this property.
DB_OWNER	<i>Property specified under Env > Properties.</i> Database owner, usually "calypso". Used to support the setting of DBUSER to READONLYCALYPSO to limit database access to read-only for applications such as DB Browser.
DB2_390	<i>Property specified under Env > Properties.</i> True or False. True to accommodate different databases in terms of supported queries by each database, or False otherwise. Default is False.
DBCONNECTIONHIGHWATERMARK	<i>Property specified under Env > Properties.</i> Number of open DB Connections at which reports are written to the Data Server log. If set to 0, no report will be produced. Default is 0.
DBCONNECTIONHIGHWATERMARKRESOLUTION	<i>Property specified under Env > Properties.</i> Once the number of open DB Connections has reached DBCONNECTIONHIGHWATERMARK, this is the change in the number of DB Connections, either up or down, before the next report is written to the Data Server log. Default interval is 10.
DBPASSWORD	<i>Property specified under Env > Database > DB password.</i> Password of the database user.
DBURL	<i>Property specified under Env > Database > URL.</i> Location of the Calypso database. This is used only by the Calypso Data Server and Calypso utility applications that log into the database directly.

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	<p>The URL has the following format:</p> <p>Sybase:</p> <pre>jdbc:sybase:Tds:<database server IP address>:<database server port>/<database name></pre> <p>Oracle:</p> <pre>jdbc:oracle:thin:@<database server IP address>:<database server port>:<database SID></pre> <p>Refer to the <i>Calypso System Guide</i> for details.</p>
DBUSER	<p><i>Property specified under Env > Database > DB user.</i></p> <p>Database user name.</p>
DEFAULT_ACTION	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to show a default action in the Details panel of the Trade window, or False otherwise.</p> <p>If N, the Details panel will the action identified as a preferred action.</p> <p>Default is True.</p>
DEFAULT_ENV	<p><i>Property specified under Env > Properties.</i></p> <p>Default Env, updated by the Set As Default Env button in the Login window. Connections will use the default Env when the Env is not explicitly set.</p>
DEFAULT_PARENT_FILTER	<p><i>Property specified under Env > Properties.</i></p> <p>Trade Filter used as a default parent filter.</p>
DEFAULT_RATING_AGENCY	<p><i>Property specified under Env > Properties.</i></p> <p>When you set thresholds by credit ratings for computing margin calls, you may have priority conflicts. This property is the default rating agency to solve priority conflicts.</p>
DEFAULT_USETRADE_FILTERCACHE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to cache a trade filter, or False otherwise. Used by the TradeFilter constructor to set the default value of the <code>_useCacheB</code> variable.</p>
DELETE_UNCONSUMED_EVENTS_ON_ARCHIVE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to delete unconsumed events when archiving trades, or False to keep unconsumed events.</p> <p>Default is True.</p>
DIFFERENT_RESET_DT_PER_CPN	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to generate the reset dates based on the coupon payment frequency, or False to generate the reset dates based on the index tenor.</p> <p>For a coupon frequency higher than the index frequency, all coupons within an index term can have a different reset date, or the same reset date.</p> <p>For example, LIBOR 3M and coupon frequency = M. If Y, every coupon within the index term will have a different reset date. If N, every coupon within the index term will have the same reset date.</p>
DISABLE_LOGIN_AUDIT	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to disable the audit of login attempts and logout information, or False otherwise.</p>

Environment Properties	Description
	When N, only the user names not specified in ACCOUNT_LOGINS_NOT_AUDITED will be audited. Default is False.
DISABLE_MDI_PC_PERMISSION_INHERITANCE	<i>Property specified under Env > Properties.</i> True or False. True to disable the control of pricer configuration permissions for market data (curves). Default is False.
DISALLOW_PARTIAL_ALLOC	<i>Property specified under Env > Properties.</i> True or False. True so that partial trade allocation is not allowed. You receive a warning message that the trade must be fully allocated. Default is False.
DISALLOW_TRADE_SAVE_WO_PRICE	<i>Property specified under Env > Properties.</i> True or False. True to force cashflows generation prior to saving when you have customized the cashflows, or False otherwise.
DISPLAY_LOGIN_INFO	<i>Property specified under Env > Properties.</i> True or False. True to inform the user through a popup window about the number of times his/her account failed to login and the last successful time he/she logged in, or False otherwise.
DO_TRUNCATE	<i>Property specified under Env > Properties.</i> True or False. True to truncate the flows of the swaption's underlying swap, or False to prevent truncation. The truncation date is the delivery date of the swaption. Default is False.
DOCUMENT_CHAR_ENCODING	<i>Property specified under Env > Properties.</i> Document character encoding for export to HTML and Excel. For example on a Japanese system, you might want to use shift_jis. In message templates, you can display Japanese characters in the .PDF templates format by setting the property to shift_jis. See also DOCUMENT_FONT. Default is us-ascii if this property is not set.
DOCUMENT_FILTER	<i>Property specified under Env > Documents > Document Filter.</i> Name of the class that implements the DocumentFilter interface used to "filter" documents during editing. For example, it allows certain regions to be highlighted, in order to clearly delineate editable regions from non-editable regions. See also DOCUMENT_SECURITY. Refer to the <i>Calypso Developer's Guide</i> for details.
DOCUMENT_FONT	<i>Property specified under Env > Properties.</i> Document character font for export to HTML and Excel. For example, on a Japanese system, you might want to use MS Gothic. See also DOCUMENT_CHAR_ENCODING. Default is Arial if this property is not set.
DOCUMENT_SECURITY	<i>Property specified under Env > Documents > Document Security.</i> True or False. True to enable security for editing

Environment Properties	Description
	documents. This only applies to HTML documents. Refer to <i>the Calypso Security User Guide</i> for details.
DRIVER	<i>Property specified under Env > Database > JDBC driver.</i> Fully qualified name of the JDBC driver. Sybase: com.sybase.jdbc2.jdbc.SybDriver. Oracle: oracle.jdbc.OracleDriver.
DSCLUSTER_NODES	Use DSCLUSTER_NODES and the property file to name and specify the connection parameters for each Read/Write Data Server in a Veritas cluster. For example DSCLUSTER_NODES=somenode,somenode2. In the property files: <pre>somenode.DATA_SERVER_NAME=somenode somenode.SERVERHOST=localhost somenode.RMI_REGISTRY_PORT=2297 somenode2.DATA_SERVER_NAME=somenode2 somenode2.SERVERHOST=localhhost somenode2.RMI_REGISTRY_PORT=2298</pre>
DS_ENFORCE_UNIQUE	<i>Property specified under Env > Properties.</i> True or False. True to make the Data Server check if there is already a Data Server running, and preventing a second execution, or otherwise. Note that this does not prevent a read-only Data Server from running. Default is False. Refer to the <i>Calypso System Guide</i> for information on running multiple Data Servers.
DS_EVENT_BUFFER_POOL_MAX_SIZE	<i>Property specified under Env > Properties.</i> Maximum number of events handled by a given PSConnection. When the maximum is reached, another PSConnection is started. This number will vary from installation to installation, and some adjustment will be necessary as the system is deployed. The initial value should be 10,000. This feature is also available at the command line using the <code>-eventbuffersize <size></code> option.
DS_NO_INSERT	<i>Property specified under Env > Properties.</i> Not supported. Should always be set to False.
DS_READ_ONLY	<i>Property specified under Env > Properties.</i> True or False. True to run the Data Server in read-only mode, or False otherwise. Default is False. Sample usage: <ul style="list-style-type: none">- For running the Data Server on a database for which you are not the primary owner, so that you will not corrupt the calypso_seed table of another user.- For performing reports only. Refer to the <i>Calypso System Guide</i> for information on running multiple Data Servers.
DS_SAVE_EVENT_SECURITY	<i>Property specified under Env > Properties.</i> True or False. True to save security events related to access

Environment Properties	Description
	permissions and login information, or False otherwise. Default is False.
DS_SAVE_LOGIN_EVENT	<i>Property specified under Env > Properties.</i> True or False. True to save security events related to login information, or False otherwise. Default is False.
DS_SEED_OFFSET	<i>Property specified under Env > Properties.</i> Prevents the same seed offset being used by two different Data Servers. Default is 0, not set. For example, the primary Data Server could have a value of 0, and the next Data Server a value of 1000000 (1 million) etc. The seed is an int type of 4 bytes, to give you an idea of its maximum size. Refer to the <i>Calypso System Guide</i> for information on running multiple Data Servers.
DS_START_EVENT_SERVER	<i>Property specified under Env > Calypso servers > Data server > Start EventServer.</i> True or False. True to have the Data Server start the event server, or False otherwise.
DS_SUBSCRIBE	<i>Property specified under Env > Properties.</i> True or False. True for each Data Server when running multiple Data Servers to allow each Data Server to subscribe to a CacheSubscriber in order to be aware of cache updates, or False otherwise. Default is False. Refer to the <i>Calypso System Guide</i> for information on running multiple Data Servers.
EJB_DATA_SOURCE	<i>Property specified under Env > EJB/JMS servers > EJB server > JNDI DataSource.</i> Sets the JNDI path to where the JDBC DataSource is bound.
EJB_PROVIDER_URL	<i>Property specified under Env > EJB/JMS servers > EJB server > Provider URL.</i> URL of the application server that will provide the name service. For example, t3://localhost:7001 for BEA WebLogic.
EJB_SERVER	<i>Property specified under Env > EJB/JMS servers > EJB server > J2EE app. server.</i> Select an application server from the list of available application servers. See the resource files located under <code>resources/calypsox/tk/service:</code> <code>SunJ2ee.props</code> and <code>BeaWebLogic.props</code> .
ENABLE_ADDITIVE_KEY_MT	<i>Property specified under Env > Properties.</i> This Middle-Tier environment property controls the use of additive keys when running a scenario analysis with an aggregated view. Set to false to disable additive keys (when using Sybase) to avoid RDBMS resource issues.
ENABLE_CHECK_DATA_INTEGRITY	<i>Property specified under Env > Properties.</i> By default, mismatches between declared column classes

Environment Properties	Description
	and actual values are checked. Set to false to disable this check.
ENABLE_TRADE_NOTES	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to enable the Trade Notes feature, or False otherwise.</p> <p>If Y, you can enter Trade Notes from a Trade Window using Utilities > Create Note.</p>
ENCRYPTION_CLASS	<p><i>Property specified under Env > Properties.</i></p> <p>Name of the class to use for password encryption. If none is given, or the class is not found then DefaultCalypsoEncrypter is used, which is the encryption mechanism out-of-the-box.</p>
EUROCLEAR_SETDET	<p><i>Property specified under Env > Properties.</i></p> <p>For Euroclear security settlements, if EUROCLEAR_SETDET = true then tag 22F will be :22F::RTGS//YRTG, otherwise it will be :22F::SETR//TRAD.</p>
EVENT_LIMIT_SIZE	<p><i>Property specified under Env > Properties.</i></p> <p>Limits the size of events sent over the network. Defaults to 1MB (1024 x 1024).</p>
EVENT_SERVER_QUEUE	<p><i>Property specified under Env > Properties.</i></p> <p>Maximum number of events maintained in memory. If the number is reached, a message is logged.</p> <p>Default is -1, no limit.</p>
EventPurgeTimeout (internal variable EVENT_PURGE_TIMEOUT)	<p><i>Property specified under Env > Properties.</i></p> <p>Number of seconds before purging completed events from the database. Set to 0 to turn off the purge.</p> <p>Default is 3600.</p> <p>Use this mode in conjunction with the Scheduled Task Purge. Refer to the <i>Calypso System Guide</i> for details.</p>
EVENTSERVERHOST	<p><i>Property specified under Env > Calypso servers > Event server > Host.</i></p> <p>IP address of the machine on which the Calypso Event Server is running.</p>
EVENTSERVERPARAMS	<p><i>Property specified under Env > Properties.</i></p> <p>The default value is "wireFormat.maxInactivityDuration=120000".</p>
EVENTSERVERPORT	<p><i>Property specified under Env > Calypso servers > Event server > Port.</i></p> <p>The port number (on the Event Server Host machine) through which the Calypso Event Server communicates.</p>
EXCLUDE_LOCKED_TRADES	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to exclude locked trades from the process of the MATURE_POSITIONTRADE scheduled task, or False otherwise.</p>
EXCLUDE_PS_EVENT_SQL	<p><i>Property specified under Env > Properties.</i></p> <p>A list of comma-separated event classes (like PSEventTransfer, PSEventTrade) that will be saved as blob into the table ps_event_inst, or ALL for all event classes.</p> <p>If empty event classes are saved in their own table.</p>

Environment Properties	Description
EXERCISE_BV_PROCESS	<p><i>Property specified under Env > Properties.</i></p> <p>Number of business days to allow expiring trades on a back-value basis. It uses the user's holidays (defined in User Defaults) to calculate the business days.</p> <p>For example if the process date in the Exercise window is today, and EXERCISE_BV_PROCESS = 2, it will load trades that expire between 2 days ago and today.</p> <p>This applies to all types of options.</p>
EXPORT_DATETIME_PATTERN EXPORT_DATE_PATTERN	<p><i>Property specified under Env > Properties.</i></p> <p>Format of data and time to use when exporting a report to Excel.</p> <p>Examples:</p> <ul style="list-style-type: none"> - EXPORT_DATETIME_PATTERN = yyyy-MM-dd hh:mm:ss - EXPORT_DATE_PATTERN = yyyy-MM-dd
FAILOVER_MILLIS_BETWEEN_RETRIES	<p><i>Property specified under Env > Properties.</i></p> <p>Number of milliseconds before retrying and SQL request when a failover exception occurs. Only applies if using the Oracle JDBC thick driver and Oracle Parallel Server.</p> <p>Default is 1000 milliseconds (1 second).</p>
FAILOVER_NUMBER_OF_RETRIES	<p><i>Property specified under Env > Properties.</i></p> <p>Number of times to retry an SQL request when a failover exception occurs. Only applies if using the Oracle JDBC thick driver and Oracle Parallel Server.</p> <p>Default is 0, to ignore failover exceptions.</p>
FEEDSERVER_FEEDNAME	<p><i>Property specified under Env > Properties.</i></p> <p>Feed name for the feed server.</p>
FEEDSERVER_PORT	<p><i>Property specified under Env > Properties.</i></p> <p>Feed server port number.</p>
FINAL_PAYMENT_MATURITY_DATE_FROM_FLOWS	<p><i>Property specified under Env > Properties.</i></p> <p>Whether or not to generate cash flows to determine the final payment maturity date of a product. Default is false, but when set to true, uses cash flows to determine the exact last fixing date.</p> <p>Most products mature at the end of the trade date which is a simple persisted end date or maturity date value on the product or one of its legs. However, some products like Commodity Swaps mature or effectively mature when the last fixing date has passed. In most cases, the approximate maturity date is sufficient. However, some last fixing dates are much earlier than the trade maturity date.</p>
FOP_DYNAMIC_CA	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to split existing CA trades from per-position to per-trade in FO Position, or False otherwise.</p>
FORBID_MULTIPLE_LOGIN	<p><i>Property specified under Env > Properties.</i></p> <p>List of application names that can be executed only once by a given user.</p>
FORCE13	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to use 1.3 SocketChannel, or False to enable 1.4 SocketChannel.</p>

Environment Properties	Description
	Default is True.
FPML_STRICT	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to generate strictly FpML compliant XML, or False otherwise.</p> <p>Calypso has extended FpML in order to support all of the interest rate derivatives options - for instance customTolerances, first element exclusion and digital cap/floor factors. When generating strictly FpML compliant XML, the information will be lost for the instruments that have these extensions.</p> <p>Default is True.</p>
FX_FWD_SHORT_TERM_USE_CAL_DAYS_B	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. Controls whether to use calendar days or business days to derive settle date.</p> <p>True to derive the settle date for short term FX forward by adding calendar days, and then adjust by holidays of the currency pair. Short term is less than 7 days (non inclusive).</p> <p>False to use business days instead. This is the default behavior.</p>
FXNDF_POS	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to include FX NDF trades that have not yet been reset in the position reports, or False otherwise. FX NDF trades will be treated as FX Forwards.</p> <p>Default is True.</p>
FXTRADE_PERMISSIONING	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. Set this property to true to enable access permissions for the trade panels and components in the FX trade windows.</p> <p>Default is False.</p>
GET_ALL_BENEFICIARY_SDIS	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. If True, a SDI defined for the beneficiary "ALL" can be used by any legal entity if no SDI is defined for that legal entity, or in the case of netting across multiple legal entities.</p> <p>In the case of netting across multiple entities however, the "ALL" SDI will not have the highest priority if an SDI exists for any entity in the netting. In order to make the "ALL" SDI have the highest priority, you need to override the SDI selection process using the domain sdiCompareKeys. This is described in details in the <i>Calypso Settlements User Guide</i>.</p> <p>If False, a legal entity can only use SDIs for which it is the beneficiary.</p>
GET_ALL_NETTING_METHODS	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. Applies to the Netting Method Window.</p> <p>When True, all netting methods are loaded in the Netting Methods tree. When False, only the netting methods for the legal entity selected in the Browse panel are loaded in the tree.</p> <p>Default is True.</p>
GUI_SAVE_ON_LOCATION_CHANGED	<p><i>Property specified under Env > Properties.</i></p>

Environment Properties	Description
	True or False. True to save window location (when resized) to file and database so that next time the same window is brought up, the location remains the same, or False to save to file only. Default is False.
GUI_SAVE_ON_SIZE_CHANGED	<i>Property specified under Env > Properties.</i> True or False. True to save window size (when resized) to file and database so that next time the same window is brought up, the size remains the same, or False to save to file only. Default is False.
HELO_ARGUMENT	<i>Property specified under Env > Properties.</i> You can set HELO_ARGUMENT to the domain to use for the HELO in either the mail config file or in the environment. If it is not set in either then the machine name will be used. If the machine name cannot be resolved the IP address will be used. IP address will be formatted as per RFC.
HIDE_GEN_ON_XER_PANEL	<i>Property specified under Env > Properties.</i> True or False. True to hide the Generate button on the ExerciseScheduleJPanel, or False otherwise.
HTML_EDITOR	<i>Property specified under Env > Documents > HTML Editor.</i> Fully qualified path location of an editor for HTML documents. Typically this could be the path to Microsoft WORD executable, or a text editor (Notepad, emacs), or a more sophisticated tool used to edit HTML documents such as MACROMEDIA Dreamweaver, HomeSite, or some such equivalent. See also DOCUMENT_SECURITY.
HTTP_PROXY_HOST	<i>Property specified under Env > Properties.</i> HTTP proxy IP address to use RMI over HTTP on port 80.
HTTP_PROXY_PORT	<i>Property specified under Env > Properties.</i> HTTP proxy port number to use RMI over HTTP on port 80.
IGNORE_MIN_PRODUCT_INFO_TYPES	<i>Property specified under Env > Properties.</i> List of product types for which TASK_MIN_PRODUCT_INFO is ignored, i.e. for which Product Info is loaded regardless of TASK_MIN_PRODUCT_INFO.
INCLUDE_SQL_STATEMENT_IN_SQLEXCEPTION	<i>Property specified under Env > Properties.</i> Boolean property. When true, logs the SQL statement that caused the exception.
INT_CURVE_INTERP_RATE_B	<i>Property specified under Env > Properties.</i> True or False. True to interpolate in zero rate space. When interpolating in zero rate space, use frequency and daycount saved with the curve. False to interpolate in discount factor space. This property can be overridden at the zero curve level using the field "Interp As" in the zero curve definition. Default is True.

Environment Properties	Description
INV_QUANTITY INV_NOMINAL INV_NOMINAL_UNFACTORED	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. Only one of these properties should be set to True. They are mutually exclusive.</p> <p>They affect what amount is displayed in the Security panel of BO Position:</p> <ul style="list-style-type: none"> - INV_QUANTITY — Displays the quantity. - INV_NOMINAL — Displays the actual nominal (based on the pool factor if any). - INV_NOMINAL_UNFACTORED — Displays the original nominal.
INVENTORY_LOAD_TRADE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. When false, trades are not loaded in the inventory engine. Default is True.</p>
IRATE_LOCALE	<p><i>Property specified under Env > Properties.</i></p> <p>A locale string like "French", "German", "English", etc. to display the rate resets in a different locale than the system's locale.</p> <p>Default is not defined, it uses the system's locale.</p>
JDBC_CACHE_STATEMENT (Internal variables JDBC_CACHE_STATEMENT and CACHE_STATEMENT)	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to use the cached statement, or False otherwise.</p> <p>Default is False.</p>
JDBC_CHARSET	<p><i>Property specified under Env > Properties.</i></p> <p>"iso_1". For Sybase only, this setting specifies which Sybase charset to use with JDBC/Sybase.</p> <p>For a list of valid settings, refer to the Sybase jConnect documentation. This setting is useful if your Sybase Server uses a default character set not supported by JDBC. By changing this setting, you can avoid having to change the default character set on your server, which is particularly useful when running on an HP/UX machine.</p>
JDBC_CON_INITIAL	<p><i>Property specified under Env > Properties</i></p> <p>Number of connections that should be created at connection pool initialization.</p>
JDBC_CON_MAX	<p><i>Property specified under Env > Properties and Env > Middle Tier Database.</i></p> <p>Maximum number of database connections allowed in a connection pool.</p> <p>Default is 0, no limit.</p>
JDBC_CON_MIN	<p><i>Property specified under Env > Properties and Env > Middle Tier Database.</i></p> <p>Minimum number of database connections required in a connection pool.</p> <p>Minimum number of connections that are kept open even when they are idle. Once the size of the connection pool grows above Min, it remains there, even when the connections are unused.</p>
JDBC_CON_SOFTMAX	<p><i>Property specified under Env > Properties.</i></p> <p>Preferred maximum number of database connections allowed in a connection pool.</p>

Environment Properties	Description
	Defaults to half way between JDBC_CON_MIN and JDBC_CON_MAX.
JDBC_DEADLOCK_TIMEOUT	<p><i>Property specified under Env > Properties.</i></p> <p>Number of milliseconds before retrying a query when a database deadlock occurs.</p> <p>Default is 100.</p>
JDBC_EXTRA_PROP	<p><i>Property specified under Env > Properties.</i></p> <p>A list of properties for the database server in the form key=value. Multiple properties are separated by \n.</p> <p>JDBC_EXTRA_PROP is loaded by the base DatabaseServer class.</p> <p>[NOTE: If you need to specify properties for Oracle AND Sybase, then you need to use JDBC_ORACLE_EXTRA_PROP and JDBC_SYBASE_EXTRA_PROP instead]</p>
JDBC_ISOLATION_LEVEL	<p><i>Property specified under Env > Properties.</i></p> <p>Isolation level: READ_COMMITTED, READ_UNCOMMITTED, REPEATABLE_READ, SERIALIZABLE. If not specified, the Data Server will use the default specified by the JDBC driver. In most cases, it is READ_COMMITTED.</p>
JDBC_NEW_CON_TIMEOUT (internal variable JDBC_BEW_CONNECTION_TIMEOUT)	<p><i>Property specified under Env > Properties.</i></p> <p>Maximum number of milliseconds to wait for an available connection to the database server.</p> <p>Default is 0, no time limit enforced.</p>
JDBC_ORACLE_EXTRA_PROP	<p><i>Property specified under Env > Properties.</i></p> <p>A list of properties for the Oracle database server in the form key=value. Multiple properties are separated by \n.</p> <p>JDBC_ORACLE_EXTRA_PROP is loaded by the DatabaseServerOracle class.</p> <p>[NOTE: You should use JDBC_EXTRA_PROP instead, unless you have some reason to define properties for Sybase AND Oracle]</p> <p>See also JDBC_SYBASE_EXTRA_PROP.</p>
JDBC_PACKET_SIZE	<p><i>Property specified under Env > Properties.</i></p> <p>Network packet size expressed in bytes, for Sybase only.</p> <p>Note that you must also change the packet size in the Sybase Server.</p>
JDBC_ROWS	<p><i>Property specified under Env > Properties.</i></p> <p>Number of rows to get when selecting data. Note that it is recommended not to change the default value.</p> <p>Important Note — This property must NOT be used with Oracle because it will severely impact the performance.</p>
JDBC_SYBASE_EXTRA_PROP	<p><i>Property specified under Env > Properties.</i></p> <p>A list of comma-separated properties for the Sybase database server in the form property=value,property=value etc.</p> <p>[NOTE: You should use JDBC_EXTRA_PROP instead, unless you have some reason to define properties for Sybase AND Oracle]</p> <p>See also JDBC_ORACLE_EXTRA_PROP.</p>

Environment Properties	Description
JDBC_SYBASE_TRUNCATE_COL	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. Default is true (Y). When false, the database will not allow saving a record if the record is greater than specified length. If true (Y), the data will not be truncated.</p>
JDBC_USE_BATCH	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True for the Data Server to use batching in JDBC, or False otherwise. Default is True.</p>
JDBC_USE_READONLY	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to have a read-only database connection, or False otherwise.</p>
JDBC_USE_STORED_PROC	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True for the Data Server to use stored procedures for database queries, or False to use SQL queries. Default is False.</p>
JMS_PROVIDER_URL	<p><i>Property specified under Env > EJB/JMS servers > JMS server > JMS provider URL.</i></p> <p>URL of the JMS server that will provide the name service.</p>
JMS_SERVER	<p><i>Property specified under Env > EJB/JMS servers > JMS server > JMS server.</i></p> <p>Select a JMS server from the list of available JMS servers. See resources/calypsox/tk/event/Readme.mqseriesfor an example with IBM MQSeries.</p>
KEEP_CANCEL_TRADE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. It is false (N) by default. If set to true (Y), we keep the Canceled Trades in the Trade Open Quantity.</p>
KEEP_CONNECTION_STACK_TRACE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to keep trace information for creation of connections, which may be viewed using the Admin window. Default is False.</p>
KEEP_CURVE_AS_BLOB	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to store curves in memory as blob, or False otherwise. Default is True.</p>
KEEP_VOLATILITY_AS_BLOB	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to keep volatility surfaces in memory as blob, or False otherwise. Default is True.</p>
KICKOFF_RECALC	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to allow kickoff time to be reset or recalculated; thereby, next scan date and time would be determined. Default is True.</p>
KILL_DB_CONNECTIONS_ON_CANCEL	<p><i>Property specified under Env > Properties.</i></p>

Environment Properties	Description
	<p>True or False. True to force all DB connections to be stopped after the user hits Cancel on the progress popup dialog when running a scheduled task.</p> <p>Note that this action will stop all the DB connections for all the clients on the same host machine.</p> <p>Default is False.</p>
KOCO_CALC_LAG	<p><i>Property specified under Env > Properties.</i></p> <p>Lag added to the current time to set the KickOffTime for a new task (in milliseconds).</p> <p>Default is 1000, 1 second.</p>
LARGE_LIST_WARNING	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to display a warning when a trade filter / blotter is loading a number of trades superior to the maximum number of trades (user attribute "Max.Trade"), and prompt the user to proceed with the load.</p> <p>False to display an error message when the trade filter / blotter is loading a number of trades superior to the maximum number of trades, and suspend the load.</p> <p>Default is False.</p>
LEGAL_ENTITY_MAX_NAMES	<p><i>Property specified under Env > Properties.</i></p> <p>Maximum number of legal entity names allowed per query under certain circumstances.</p> <p>The behavior is as follows if LEGAL_ENTITY_MAX_NAMES = 10 for example.</p> <p>In the Legal Entity window if you enter nothing in the short name field and simply hit Enter, you will only see 10 legal entities. However, if you enter anything like A, you will see all legal entities starting with A.</p> <p>To see all legal entities, you can enter % in the short name field.</p> <p>Default is 1000.</p>
LFU_THRESHOLD	<p><i>Property specified under Env > Properties.</i></p> <p>Percentage of items removed from cache when the cache gets full, value between 0.0 and 1.0. Default is 0.1, 10% of items are removed.</p>
LIQUIDATION_TIMEOUT	<p><i>Property specified under Env > Properties.</i></p> <p>When the liquidation engine is running, the update to open trade positions is ongoing as events are received, but the actual liquidation between the trades is only done at certain times, based on LIQUIDATION_TIMEOUT.</p> <p>LIQUIDATION_TIMEOUT can have the following values:</p> <ul style="list-style-type: none"> - "> 0" — Liquidation frequency in seconds. The liquidation is done at startup, at the specified frequency, and after each book EOD time. - "-2" — The liquidation is done at startup, and after each book EOD time. - "-3" — The liquidation is done after each book EOD time only. - "<-3" — There is no liquidation. <p>Note that this property is overridden by the LIQUIDATION_TIMEOUT engine parameter if set.</p>

Environment Properties	Description
	Default is 12 hours.
LOAD_CURVE_DEF	<i>Property specified under Env > Properties.</i> True or False. True to load curve definitions with curves, or False otherwise. Default is True.
LOAD_DEF_IN_CURVE LOAD_SEC_CODES	Not used. <i>Property specified under Env > Properties.</i>
	True or False. True to load product security codes when doing Fast Load, or False otherwise.
LOCALE	<i>Property specified under Env > User information > Locale.</i> Internationalization/country code.
LOCKER_IMPLEMENTATION	<i>Property specified under Env > User information > Locale.</i> Name of the class to use for distributed caching and locking. Not required if you are not using clustered data servers. Out-of-the-box, Calypso provides the Tangosol distributed caching and locking. To use, set this property to com.calypso.tk.lock.tangosol.TangosolLocker.
LOG_CATEGORY	<i>Property specified under Env > Log > Categories.</i> List of comma-separated log categories. Refer to the <i>Calypso System Guide</i> for a list of log categories.
LOG_HISTORY_CUTOFF	<i>Property specified under Env > Properties.</i> Maximum number of log files to retain. Default is to retain all log files.
LOG_LEVEL	For internal use. Contains the list of log levels set to True under Log: DEBUG, INFO, WARN, ERROR, FATAL.
LOGFILE_DONT_REASSIGN_STANDARD_OUTPUT (internal variable S_LOGFILE_DONT_REASSIGN_OUTPUT)	<i>Property specified under Env > Properties.</i> True or False. True to send <i>System.out.println()</i> calls to the standard output, or False to reassign all <i>System.out.println()</i> calls to the Calypso log files.
LOGFILE_MAX_LINE_OUTPUT (internal variable S_LOGFILE_MAX_LINE_OUTPUT)	<i>Property specified under Env > Properties.</i> Maximum number of lines to output before rotating. Default is 100,000.
LOGFILE_MAX_PERIOD_OUTPUT (internal variable S_LOGFILE_MAX_PERIOD_OUTPUT)	<i>Property specified under Env > Properties.</i> Maximum number of seconds before rotating the log files.
LOGFILE_RESTART_AFTER_ERROR	<i>Property specified under Env > Properties.</i> True or False. True to restart the Data Server log automatically after an IOException, or False otherwise. Default is False.
LOGFILE_RESTART_AFTER_ERROR	<i>Property specified under Env > Properties.</i> True or False. True to restart the log automatically after an error, or False otherwise.
LOOK_AND_FEEL	<i>Property specified under Env > User information > Look&Feel.</i>

Environment Properties	Description
	Screen presentation style for the applications: Windows, Motif, or Metal.
LOOK_PARENT_SDI	<p><i>Property specified under Env > Properties.</i></p> <p>If set to true, then we look for the Parent SDI if none applicable is found at the PO level.</p> <p>Default is "false".</p>
LRU_THRESHOLD	<p><i>Property specified under Env > Properties.</i></p> <p>Percentage of items to remove from cache when the cache is full (value between 0.0 and 1.0).</p> <p>Default is 0.1, e.g. 10% of items are removed.</p>
MAIL_CLIENT_TYPE	<p><i>Property specified under Env > Properties.</i></p> <p>Specifies the type of mail client to use. To use the original Calypso SMTP mail client specify CALYPSOMAIL.</p> <p>To use the Java mail extension package specify JAVAXMAIL. In that case, you can setup authentication requirements. See SMTP_AUTH_REQUIRED.</p> <p>Default is CALYPSOMAIL.</p>
MAIN_ENTRY_REMOVE_SUBSCRIPTION_TO_PSEVENTS	<p><i>Property specified under Env > Properties.</i></p> <p>List of comma-separated events that you don't want to subscribe to in Main Entry. For example, "PSEventTrade, PSEventDomainChange".</p>
MAINENTRY_CUSTOMIZER_SHOW_DB_FLAG	<p><i>Property specified under Env > Properties.</i></p> <p>Set the property to True to display the DB flag in the Main Entry Configuration window.</p> <p>When this box is unchecked, it allows you to save and load a menu from a file. In order to use the custom Main Entry without losing your old Main Entry, save the current menu to a file with DB unchecked.</p> <p>Load the custom main entry from the file (DB unchecked) and save it to the database (with DB checked).</p>
MARKET_DATA_CACHE_DAYS	<p><i>Property specified under Env > Properties.</i></p> <p>Number of days of market data to be put in cache.</p> <p>Default is 360.</p>
MARKETDATA_CHANGE_GLOBAL	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. It applies when changing market data from a trade worksheet or a trade blotter, upon hitting the Apply button.</p> <p>If True, the market data change is applied to all trade windows and trade blotters. If False, it is only applied to the trade window / trade blotter currently active.</p> <p>This environment property does not apply to risk reports. Risk reports always regenerate market data when needed.</p>
MAX_ADMIN_DB_QUERY_LENGTH	<p><i>Property specified under Env > Properties.</i></p> <p>Max query size for the templates of the ExecuteSQL panel of the Admin Window.</p> <p>Default is 1000.</p> <p>If the query to be saved is greater than MAX_ADMIN_DB_QUERY_LENGTH, then the admin does a RMI call to fetch the actual size of column property_value of table user_viewer_prop.</p>

Environment Properties	Description
	<ul style="list-style-type: none"> If the query size fits the column size, the query is saved, no error. If the query size does not fit the column size; 2 possibilities: <ul style="list-style-type: none"> The column size is 0, meaning there is no way to get the column size (maybe the Data Server db user is missing some access permissions), then an error message asks the user to increase both MAX_ADMIN_DB_QUERY_LENGTH and the size of column property_value of table user_viewer_prop (via an alter table done by the DBA) The column size is greater than 0 but less than the query size, then another message asks the user to increase the size of column property_value of table user_viewer_prop only.
MAX_AUDIT_MEMORY	<p><i>Property specified under Env > Properties.</i></p> <p>Maximum size (in bytes) that loading the audit information can consume.</p> <p>Default is 0, no limit.</p>
MAX_BATCH_EVENT	<p><i>Property specified under Env > Properties.</i></p> <p>Number of events an Engine can get in one call/batch to the Data Server.</p> <p>Default is 50000.</p> <p>Note that this property is overridden by the MAX_BATCH_EVENT engine parameter, if set.</p>
MAX_CALYPSO_GRID_RESULT_QUEUE	<p><i>Property specified under Env > Properties.</i></p> <p>The Calypso grid implementation permits a large number of jobs to be created. As results are ready, they are read into the calling application (e.g., Main Entry, Calculation Server, Scheduled Task, etc.). Calypso has added a mechanism to throttle outgoing and incoming results to avoid their size and frequency from choking the system.</p> <p>This environment property sets the total number of results to retain before blocking outgoing jobs. This number, plus the total number of grid nodes, is the largest number of results that may be on the calling application at any one time.</p>
MAX_DAYS_FOR_HISTO_DAILY_COMPUTATION	<p><i>Property specified under Env > Properties.</i></p> <p>Limit on how far the EOD_CAPLMARKING scheduled task will look back for existing histo marks. If there are no marks within that limit, marking will fail for that trade.</p> <p>Default is 30 (days).</p>
MAX_DIFF_TIME	<p><i>Property specified under Env > Properties.</i></p> <p>Maximum time difference allowed between a client connection and the Data Server in milliseconds.</p> <p>Default is 3600000 (1 hour).</p>
MAX_DOCUMENTS_PER_USER	<p><i>Property specified under Env > Properties.</i></p> <p>Maximum number of documents that can be loaded by each client/user per query.</p> <p>Default is 100000.</p>
MAX_EVENTS_IN_ADMINFRAME	<p><i>Property specified under Env > Properties.</i></p>


Environment Properties	Description
	Maximum number of events to display in the Admin window > Events panel.
MAX_EVENTS_PER_COMMIT	<i>Property specified under Env > Properties.</i> Maximum number of events per commit. Default is 500.
MAX_JOBS_SAME_TIME	<i>Property specified under Env > Properties.</i> Maximum number of job compression at the same time in the dispatcher. Default is 0 (no limit).
MAX_LINE_PER_SWIFT_STATEMENT	<i>Property specified under Env > Properties.</i> Number of lines in the SwiftMessages for Statements (MT950 and MT940). Default is 20.
MAX_MESSAGES_PER_USER	<i>Property specified under Env > Properties.</i> Maximum number of messages that can be loaded by each client/user per query. Default is 100000.
MAX_MUTATIONS_PER_USER	<i>Property specified under Env > Properties.</i> Maximum number of mutations that can be loaded in the Mutation window. Default is 200. If the access permission attribute "Max.Mutation" is defined and "Max.Mutation" < MAX_MUTATIONS_PER_USER then the number of mutations is limited to "Max.Mutation". To use "Max.Mutation", you need to add it to the domain userAccessPermAttributes.
MAX_NUMBER_OF_RECONNECTION	<i>Property specified under Env > Properties.</i> Maximum number of reconnection attempts from clients to Data Server, when the Data Server fails and restarts.
MAX_PENDING_MODIF_AUDIT_MEMORY	<i>Property specified under Env > Properties.</i> Maximum size (in bytes) that loading the pending modifications audit information can consume. Default is 0, no limit.
MAX_POSTINGS_PER_USER	<i>Property specified under Env > Properties.</i> Maximum number of postings that can be loaded by each client/user per query. Default is 100000.
MAX_PRICING_ENV_REFRESH	<i>Property specified under Env > Properties.</i> Maximum number of Pricing Env refresh that will happen at the same time in the Data Server. When set, you can also set USE_PRICING_ENV_SYNC to true, see USE_PRICING_ENV_SYNC for details. Default is 0 (no limit).
MAX_RETRY_CONNECT	<i>Property specified under Env > Properties.</i> Number of times to try connecting to the Data Server. Default is 10.
MAX_SESSIONS_PER_APP_PER_USER	<i>Property specified under Env > Properties.</i> Limits the number of Data Server sessions per user.

Environment Properties	Description
	Default is 0 (no limit).
MAX_STATEMENTS_PER_BATCH	<i>Property specified under Env > Properties.</i> Maximum number of statements that can be executed in batch mode for Oracle. Default is 500.
MAX_TASKS_PER_USER	<i>Property specified under Env > Properties.</i> Maximum number of tasks that can be loaded by each client/user per query. Default is 500000.
MAX_TRADES_PER_USER	<i>Property specified under Env > Properties.</i> Maximum number of trades that can be loaded by each client/user per query. Default is 0, no limit.
MAX_TRANSFERS_PER_USER	<i>Property specified under Env > Properties.</i> Maximum number of transfers that can be loaded by each client/user per query. Default is 100000.
MINIMUM_MESSAGE_DELAY	<i>Property specified under Env > Properties.</i> Sets the minimum length of time for a message to traverse the network. Default is 20,000ms. Affects the communication from clients to both the Event Server and the Data Server via access port, not via RMI.
MIRROR_WORKFLOW	<i>Property specified under Env > Properties.</i> True or False. True for mirror trades to follow their own trade workflow, or false otherwise. Default is False. Upon saving, two trades will be saved, but only one task will be created. So from the point of view of the workflow you will only see one trade, and any modification to one of the trades will be automatically propagated to the other. The task will be updated accordingly, whether you modify the original trade or the mirror trade. However, if you set MIRROR_WORKFLOW to True, two trades will be saved, and two tasks will be created, one for each trade. So after the trades are saved, the mirror trade will be independent from the original trade, and will follow its own workflow. By using a static data filter on the mirror book for example, you can apply different actions to the mirror trade.
MKTDATA_SERVER_MAX_STARTUP_ITEMS	<i>Property specified under Env > Properties.</i> To limit the number of items loaded at startup in the Market Data Server (default is 100).
MM_SUPPRESS_DEFAULT_RATE	<i>Property specified under Env > Properties.</i> True or False. If true, the default rate is not automatically set in cash trades. Also, if the Start Date is modified by the user, it is not overridden by the system. Default is false (the fields are set by the system). You can override this environment property at the Use Defaults level, using the attribute MM_SUPPRESS_DEFAULT_RATE.
MONEYDIFF_CREATE_SIMPLETRANSFER	<i>Property specified under Env > Properties.</i>

Environment Properties	Description
	When this is set to True, it will trigger the expected behavior in the system for the SETTLED (both from TS and ReportPanels) and the PARTIAL_SETTLE API (both GUI and non-GUI).
MONITOR_RMI_PACKETS	<p><i>Property specified under Env > Properties.</i></p> <p>To monitor at the client level the size (bytes) of the RMI packets that are sent to and received from the RMI servers. Possible values are:</p> <ul style="list-style-type: none"> - "0" or "<blank>" - monitoring is disabled (default value) - "1" - monitoring done and reported globally for each RMI server - "2" - monitoring done and reported for each RMI method. <p>Note that setting this property may impact the overall performance. It should to be used only for debugging or profiling purpose.</p>
MONITOR_SQL	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to monitor Data Server SQL queries, or False otherwise. This monitoring can be started when the system is running from Admin window > Monitor SQL. Default is False.</p>
MSGENGINE_CHECK_SD	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. If set to true, in case the new message does not have to be generated because of a SD Filter, we do not try to cancel/amend the previous message, and just ignore the old message. If false, we try to cancel the old message.</p> <p>[NOTE: For CLS messages, this property cannot be set to True]</p>
MSGENGINE_INCL_UPDATE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to change messages to AMENDED and keep their original ids for a partial match on trade fields (for example, the book has changed on a trade), or False to cancel the original messages and create new ones.</p> <p>Use this property to override the default logic around the UPDATE and ALLOCATE actions when a trade is saved.</p>
MSGENGINE_MULTMESS	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to generate a message for the general configuration, even if a specific configuration is found, and there is a general configurations where the Address Type is different from that of the specific configuration, or False to generate a message for the specific configuration only.</p> <p>If the format type is SWIFT, and the event is related to a transfer, the message Address Method is set to the Settlement Method specified on the Transfer.</p>
MULTICAST_ADDRESS (internal variable MULTICASTADDRESS)	<p><i>Property specified under Env > Calypso servers > Event server > Multicast address.</i></p> <p>Address to which the Event Server will multicast the events. See also USE_MULTICAST.</p>

Environment Properties	Description
NB_DAYS_CURVE_BULK	<p><i>Property specified under Env > Properties.</i></p> <p>When loading the curve date cache, this determines how far back to look for curves. Default is one day. This may not be enough for looking back across non business days.</p>
NB_PRODUCTS_FOR_LOAD_QUOTE	<p><i>Property specified under Env > Properties.</i></p> <p>This property is used to load quote names in the Quote Window.</p> <ul style="list-style-type: none"> - If set to "-1", the system only loads the quote names matching the criteria. - If set to "0" (default), the system loads the products matching the criteria and all associated quote names. - If set to x (integer), the system loads the products and all associated if the number of products is less than x for a given set of criteria, otherwise it only loads the quote names.
NEGATIVE_AMOUNT_DISPLAY	<p><i>Property specified under Env > Properties.</i></p> <p>This property allows setting the default format for negative amounts.</p> <p>You can set it to SIGN or BRACKET.</p> <p>Negative amounts are displayed in between brackets if not set.</p> <p>It can be overridden per column in individual reports under Data > Set Column Names.</p>
NEVER_USE_PARENT_SDI	<p><i>Property specified under Env > Properties.</i></p> <p>Never use the Parent SDI in any case.</p> <p>The default value is false.</p>
NEW_POSTING_IN_CACHE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. If NEW_POSTING_IN_CACHE is Y, creating a trade will result in the postings cached. If NEW_POSTING_IN_CACHE is N, creating a trade will result in the postings NOT cached.</p> <p>When calling ensureCached before the AccountingEngine starts, if we do not put new postings in cache, we will not reach the cache limit, and therefore not clear the cache unnecessarily.</p>
NO_CACHING	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to disable the caching capability, or False otherwise.</p> <p>Default is False.</p>
NO_FX_PLPOSITION	<p><i>Property specified under Env > Properties.</i></p> <p>This property only applies to economic positions computed by the Liquidation engine, and viewed in the Position Keeper window.</p> <p>True or False. True to disable the generation of FX positions when the settlement currency is different from the product currency (for position-based products), or False otherwise.</p> <p>Default is False (FX position is generated).</p>
NORM_DIST_HIGHER_ACCURACY	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to use the higher accuracy cumulative normal distribution calculation (Hart algorithm), or False to</p>

Environment Properties	Description
	<p>use the lower accuracy method.</p> <p>Specifically, the higher accuracy implementation computes the cumulative normal distribution to double precision based on Hart, J. (1968), "Computer Approximations", Wiley. Algorithm 5666 for the error function. This implementation is a port of the VBA code presented in article of Graeme West, "Better approximations to the cumulative normal functions", Wilmott, 70-76, (May), 2005.</p> <p>Default is True.</p>
OLD_CAPTOSWAP_PASTE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to copy the value of the flag "Exclude First" when copying a Cap into a Swap, or False to ignore the flag.</p> <p>Default is False.</p>
ONE_CONFIRM	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to force one confirmation only per trade, or False otherwise.</p>
OPTIMIZE_LOAD_LIQ	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to use optimized database queries for loading trade open quantities, or False otherwise. The optimization does not load all trade open quantities, just the relevant ones.</p> <p>Default is True.</p>
OPTION_FEE_PRECISION	<p><i>Property specified under Env > Properties.</i></p> <p>Number of digits for option fees.</p> <p>Default is 2, which handles the fee as an amount.</p> <p>To handle the fee as a percentage, set this property to 5. Then you can input the fee as a percentage and the pricers will do the conversion.</p>
PACKET_DELAY	<p><i>Property specified under Env > Properties.</i></p> <p>Sets the length of time to allow a single packet to traverse the network. Default is 200ms. Affects the communication from clients to both the EventServer and the DataServer via access port, not via RMI.</p>
PAIR_OFF_AUTO_PROCESS	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to have the PairOff netted transfers automatically authorized.</p> <p>Otherwise, the PairOff netted transfer must be executed as any other netted transfer.</p>
PARENT_ENV	<p><i>Property specified under Env > Properties.</i></p> <p>Parent Env, which properties will be combined with the current Env.</p>

Environment Properties	Description
PARTIAL_CASH_FOR_SECURITY_MATCHING	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. Set to True to allow partial settlement due to cash difference. Otherwise, the partial settlement is only allowed if the security quantity is less than the open quantity on the transfer.</p> <p>Default is False.</p> <p>Also applies to the import of MT544, MT545, MT546, MT547 and MT548 messages. Refer to the <i>Calypso Settlement User Guide</i> for details.</p>
PARTIALSETTLE_MONEYDIFF_USEDEFAULTSDI	<p><i>Property specified under Env > Properties.</i></p> <p>If set to true, for Security DAP payments, if the partial settlement is a money diff settlement (same nominal, money differs) the SDIs of the new DFP Cash transfer will be defaulted using the SDI selection mechanism.</p> <p>If set to false, then the SDIs would be the same than the original transfer's SDIs, which is being partially settled.</p> <p>Default is true.</p>
PATCH_SERVER_PORT	<p><i>Property specified under Env > Properties.</i></p> <p>The port number for the patch RMI services.</p>
PERIOD_TO_CLOSING	<p><i>Property specified under Env > Properties.</i></p> <p>Number of minutes prior to closing operating hours for Web FX. A "Closing" page will be displayed.</p>
PLPRICER_FACTORY_CLASSNAME	<p><i>Property specified under Env > Properties.</i></p> <p>Class name to generate PLPricers to be used to calculate PL measures. If not specified, DefaultPLPricerFactory is used.</p>
POS_CASH_FLOWS	<p><i>Specified under User Env > Properties.</i></p> <p>Or</p> <p><i>Specified under Admin > Engine Thread.</i></p> <p>Note that engine parameters can be added to the engineParam domain using Main Entry > Configuration > System > Domain Values.</p> <p>Set to Y to activate the cash feature in the Position Engine, so that the engine generates cash positions (single currency cash flows on FX Options trades and money market trades).</p> <p>Default is N.</p>
PRICER_CONFIG_ROLL_IN_GRID	<p><i>Property specified under Env > Properties.</i></p> <p>Set with the name of a dispatcher configuration.</p> <p>When this property is set, the method PricerConfig.refresh when called from the Data Server will then be dispatched to the given grid.</p>
PROFILER_LINE_COUNT	<p><i>Property specified under Env > Properties.</i></p> <p>Number of additional lines to display in the stack trace of the profiler. Default is 4.</p>
PROJECTED_DAYS	<p><i>Property specified under Env > Properties.</i></p> <p>Note that this property is overridden by the engine parameter PROJECTED_DAYS, if set.</p> <p> See Engine Parameters documentation for details.</p>

Environment Properties	Description
PUBLISH_ON_NEW_PRODUCT	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. Default is True to create a PSEventDomainChange when adding a new product. Set to False to NOT create a PSEventDomainChange when adding a new product.</p>
PUBLISH_REMOVED_IDS	<p><i>Property specified under Env > Properties.</i></p> <p>It applies to archiving.</p> <p>True or False. If set to False, event ids for transfers, messages, postings and tasks that will be removed are not collected. The events are published with an empty event vector.</p> <p>Default is True, event ids to be removed are collected.</p>
QUICK_SEARCH_WINDOW_TIMEOUT	<p><i>Property specified under Env > Properties.</i></p> <p>Applies to the Quick Search window.</p> <p>Number of seconds after which the user will be prompted to continue the search or not. Default is 10 seconds.</p>
QUOTE_ALLOW_IN_FUTURE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to allow saving quotes in the future at any date.</p> <p>False to allow saving quote in the future for the number of days specified in QUOTE_MAX_DAY_FUTURE after today.</p> <p>Default is False.</p>
QUOTE_AUDIT_CLOSE_B	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to audit CLOSE quotes only, or False to audit all quote instances.</p> <p>Default is True.</p> <p>This works in combination with entries in the classAuditMode domain, you can choose between the following values:</p> <ul style="list-style-type: none"> • QuoteValue: Default behavior – Audit is only triggered when a CLOSE quote is modified. • QuoteValue and QuoteValue_InsertDelete – Audit is triggered when a CLOSE quote is added, modified, or removed. • QuoteValue and QuoteValue_AllInstances – Audit is triggered when any quote is modified (unless QUOTE_AUDIT_CLOSE_B is true, in which case only CLOSE quotes are audited). • QuoteValue, QuoteValue_InsertDelete, and QuoteValue_InsertDelete – Audit is triggered when any quote is added, modified, or removed (unless QUOTE_AUDIT_CLOSE_B is true, in which case only CLOSE quotes are audited).
QUOTE_MAX_DAY_FUTURE	<p><i>Property specified under Env > Properties.</i></p> <p>Maximum number of days after today, after which the user cannot save quotes, provided QUOTE_ALLOW_IN_FUTURE is set to False.</p> <p>Default is 3.</p>
ReadOnlyDS (internal variable READONLYDS)	<p><i>Property specified under Env > Properties.</i></p> <p>Name of the Read-Only Data Server. It allows automatic</p>

Environment Properties	Description
	<p>routing of read-only type functions to the read-only Data Server.</p> <p>Refer to the <i>Calypso System Guide</i> for information on running multiple Data Servers.</p>
ReadWriteDS (internal variable READWRITEDS)	<p><i>Property specified under Env > Properties.</i></p> <p>Name of the Env file for the Read-Write Data Server for saving data when executing functions (such as scheduled tasks) in read-only mode.</p> <p>This property is set in the Env file of the read-only data server.</p> <p>Refer to the <i>Calypso System Guide</i> for information on running multiple Data Servers.</p>
RECORDCOUNTRACKER	<p><i>Property specified under Env > Properties.</i></p> <p>The system has a mechanism to maintain the count of each and every database record being accessed. If the counter exceeds RECORDCOUNTRACKER then we log the SQL Query in data server Log.</p> <p>Default the RECORDCOUNTRACKER is set to 50000.</p> <p>To disable this mechanism, set RECORDCOUNTRACKER to 0.</p>
REENTRANT_LOCK_TIMEOUT	<p><i>Property specified under Env > Properties.</i></p> <p>Number of milliseconds before giving up when trying to acquire a reentrant lock. -1 means timeout is infinite. Default is -1.</p>
RELEASE_DB_CONNECTION_TIMEOUT	<p><i>Property specified under Env > Properties.</i></p> <p>Number of seconds before an inactive database connection will be released.</p>
RESTORE_TRADE_HISTORY	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to have the Liquidation engine restore archived trades if applicable.</p> <p>Default is False.</p>
RESTRICT_USER_ACCESS_PERM_AUDIT	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to prevent audit of changes to user access permissions (group data access).</p> <p>Default is False.</p>
REVERSAL_CRE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to generate a reversal CRE when a CRE posting has been sent (in SENT status) and then modified, or False to generate a DELETED CRE and a NEW CRE.</p>
RF_Thin_SimpleView_WarningLevel	<p><i>Property specified under Env > Properties.</i></p> <p>In the Risk Aggregation window, a warning will be presented to the user if the report is large. Default value is 50000 rows. You can override the default value using this environment property.</p>
RISK_MAX_ZIP_LENGTH	<p><i>Property specified under Env > Properties.</i></p> <p>Maximum size in MB of the BLOB to save, when risk analyses results are saved as BLOB.</p> <p>Should be set to a value around 10.</p>
RISK_RUN_SEQUENCE (internal variable RUN_SEQUENCE)	<p><i>Property specified under Env > Properties.</i></p>

Environment Properties	Description
	True or False. True to run selected risk reports sequentially, or False to run selected reports simultaneously. Default is False.
RISK_RUNNER_FREQUENCY	<i>Property specified under Env > Properties.</i> If you set the update frequency to 0 in the Risk Runner Setup window, this environment property will take effect as the update frequency. It must be set between 1ms and 1000ms. Default is 1000ms.
RMI_REGISTRY_PORT	<i>Property specified under Env > Calypso servers > Data server > RMI registry port.</i> The port number (on the Data Server host machine) through which the Java RMI registry for the Calypso Data Server will be accessed. Calypso recommends a port number of 1099 for Windows and 2099 for UNIX. See Sun's Java RMI documentation for details. When running multiple Data Servers, each Data Server must have a different RMI registry port.
RMI_SERVER_HOST	<i>Property specified under Env > Properties.</i> Fully qualified host name of the RMI server. This is mapped to the system property <code>java.rmi.server.hostname</code> .
RMI_SOCKET_BACKLOG	<i>Property specified under Env > Properties.</i> Size of the backlog on the RMI Registry server sockets and the service server sockets. Default is 50.
ROLLBACK_ON_RELEASE_CONN	<i>Property specified under Env > Properties.</i> True or False. True to apply rollback logic to Calypso connections, or False otherwise. The rollback logic is as follows. If transaction is successful then no rollback. Else, if individual SQL doing rollback, <code>release_connection.rollback()</code> should NOT BE CALLED. If not, for oracle and Sybase rollback for ALL NON SELECT statements, and for Sybase rollback for SELECT statements.

Environment Properties	Description
ROLLED_LOG_FILENAME_DATE_FORMAT	<p><i>Property specified under Env > Properties.</i></p> <p>It allows specifying the format of the date and timestamp used when a log file is rolled due to either reaching the maximum number of entries, or the maximum amount of time.</p> <p>The format of the string follows the guidelines for the Java SimpleDateFormat class:</p> <ul style="list-style-type: none"> - yyyy 4 digit year - yy 2 digit year - MMM name of month - MM 2 digit month - M 1 or 2 digit month - dd 2 digit day of month - d 1 or 2 digit day of month - hh 2 digit 12 hour - h 1 or 2 digit 12 hour - HH 2 digit 24 hour - h 1 or 2 digit 24 hour - mm minutes - ss seconds <p>Default is HHmmss_yyyy_M_d.</p>
ROUND_SPLIT_NETTED_XFER	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. This environment property allows selecting the split algorithm for netted transfers.</p> <p>If N, when a netted transfer is split, the system also splits each underlying transfer with the same ratio. The system ensures that the amount of each new netted transfer is equal to the sum of their underlying transfers.</p> <p>If True the system also ensures that for each original trade, the sum of the new underlying transfers is equal to the sum of the old underlying transfers.</p> <p>Default is False.</p>
ROUND_USD_AMT_FOR_SPLIT_RATE	<p><i>Property specified under Env > Properties.</i></p> <p>This property is active when USE_AMTS_FOR_SPLIT_RATE is set to True. We recommend that you set both USE_AMTS_FOR_SPLIT_RATE and ROUND_USD_AMT_FOR_SPLIT_RATE to True for correct results in cross-rate calculations in Cross-Currency Split trades.</p> <p>True to use rounded split currency amounts for cross rate calculations. The split currency can be any currency (not just USD as the property name mentions).</p> <p>False to use unrounded split currency amounts.</p> <p>Default is True</p>
SAVE_AN_OUTPUT_AS_BLOB (Internal variables SAVE_AN_OUTPUT_AS_BLOB and SAVE_REPORT_AS_BLOB)	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to save risk analysis outputs as blob in database, or False otherwise.</p> <p>Default is True.</p>
SAVE_CORRELATION_NON_BLOB	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to save correlation as non blob in</p>

Environment Properties	Description
	database, or False otherwise. Default is False.
SAVE_FLOWS_AS_BLOB	<i>Property specified under Env > Properties.</i> True or False. True to save customized cashflows as blob in database, or False otherwise. Default is False.
SAVE_OBJ_REQUEST_LOG	<i>Property specified under Env > Properties.</i> True or False. True to store the last time a user requested one of the following objects in the table obj_request_log: - ANALYSIS_PARAM - FILTER_SET - PRICING_ENV - RISK_CONFIG - STATIC_DATA_FILTER - TRADE_FILTER Default is False.
SAVE_SETTLE_POSITION_BUCKETS	<i>Property specified under Env > Properties.</i> True or False. Set to True to use the settle position buckets feature. The Position Engine calculates positions by settle bucket according to the valuation times that you define at the global or book level in the VALUATION_TIMES engine parameter or VALUATION_TIMES book attribute, respectively.
SAVE_SETTLE_POSITION_CHANGES SAVE_TRADE_RATE_RESET_AUDITS	Not used.
SAVEANALYSISMESSAGE	<i>Property specified under Env > Properties.</i> By default, the application saves analysis error messages. Set to false to prevent the application from saving analysis error messages.
SCENARIO_ALL_COLUMN_NAMES	<i>Property specified under Env > Properties.</i> True or False. True to be able to configure all available columns in Scenario output, or False to be able to configure only SCENARIO_MEASURES and RISK_MEASURES. Default is True.
SCENARIO_MIRROR_TRADES_OPTIMIZATION	<i>Property specified under Env > Properties.</i> Set to true to enable Scenario on Mirror Trades. Default is false.
SCENARIO_NEW_SAVE_TRADE_LIMIT	<i>Property specified under Env > Properties.</i> Maximum number of trades that can be saved with a Scenario output, or Economic PL output. If there is no trade filter and the number of trades is under the limit, then all the trades are saved with the output. If there is a trade filter or the number of trades is above the limit, only trades with negative trade ids are saved with the output. For the other trades, only the trade id is saved with the output.

Environment Properties	Description
	Default is 1000.
SCENARIO_OPTIMIZE_BY_PRODUCT	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to turn optimization on, or False otherwise.</p> <p>When optimization is turned on, there are less calls to the <i>Pricer.price()</i> method when you run Scenario on CDS Index trades with different characteristics, and the log file is smaller.</p> <p>Default is False.</p>
SCENARIO_PARAMS_DP	<p><i>Property specified under Env > Properties.</i></p> <p>Number of decimal places in Scenario Editor.</p> <p>Default is 2.</p>
SCENARIO_RULE_INTEREST_RISK_EXPOSURE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. Set SCENARIO_RULE_INTEREST_RISK_EXPOSURE to FALSE to ignore the testRiskExposure check optimization. Therefore, Interpolator Log Spline shows the Scenario sensitivity to the curve beyond the curve-instrument maturity beyond the trade maturity.</p> <p>Default is True.</p>
SCENARIO_SAVE_ALL_TRADES	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to save all trades with a Scenario output or Economic PL output, or False to use SCENARIO_NEW_SAVE_TRADE_LIMIT.</p> <p>Default is False.</p>
SCENARIO_USE_VIEWER_WHEN_EXPORTING	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True permits aggregation details to be included in the saved report output. This applies to Scenario and Scenario Risk Position reports.</p> <p>This affects risk reports saved directly to a file (eg. if your risk analysis config has the 'save to format' option checked).</p>
SEC_WITHHOLDINGTAX	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. Set to true to allow the automatic generation of withholding tax fees on bond corporate actions.</p> <p>Refer to Calypso Fixed Income documentation for complete details.</p> <p>Default is False.</p>
SEED_ALLOC_SIZE	<p><i>Property specified under Env > Properties.</i></p> <p>Bucket size for allocating seeds.</p> <p>Default bucket size is 100.</p>
SERVER_TIME_SYNC_INTERVAL	<p><i>Property specified under Env > Properties.</i></p> <p>Allows you to specify an interval after which a sync to the DataServer will be performed. By default this interval is 3 hours.</p>
SERVERHOST	<p><i>Property specified under Env > Calypso servers > Data server > Host.</i></p> <p>The name or IP address of the machine on which you will run the Calypso Data Server.</p>
SERVICE_PORT_RANGE_START	<p><i>Property specified under Env > Properties.</i></p>

Environment Properties	Description
	Beginning port number for Data Server RMI ports.
SET_NEED_GENERATE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to set the NeedGenerate flag on a market data item if the underlying data has changed, so that the market data item will be regenerated, or False otherwise. See also MARKETDATA_CHANGE_GLOBAL.</p>
SET_PRICING_DATE_TO_END_DATE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to have the Pricing Date default to the End Date, or False to have the Pricing Date default to the Start Date, in FXOptionForward trade window.</p>
SET_XFER_ENTEREDDATE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to store the Transfer EnteredDateTime as a transfer attribute. Default is False.</p>
SHOW_CACHED_STATEMENTS	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to have the cached statements included at the end of the AccessServer log, or False otherwise. Default is False.</p>
SHOW_LOAD_PREFERENCES_CHECKBOXES	<p><i>Property specified under Env > Properties.</i></p> <p>This environment property applies to menu items "Configure > Load Trades", "Configure > Load Transfers", and "Configure > Load Messages" in the Task Station - Note that this environment property is False by default, indicating that the menu items are no longer displayed. If you want to keep the display of the menu items, you need to set it to True.</p>
SHOW_SAVE_BUTTON_FOR_MM	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to see SAVE F5 button in the SimpleMM, Loan/Deposit, and CallNotice Trade Windows, or False otherwise.</p>
SHOWCRE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to see CREs in the Back Office Trade Window, or False otherwise.</p>
SMTP_AUTH_REQUIRED	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to indicate that the SMTP server is expecting SMTP clients to authenticate. It requires MAIL_CLIENT_TYPE to be set to JAVAXMAIL, and the SMTP_PASSWORD and SMTP_USERNAME. If set to N, the Calypso applications will not authenticate with the SMTP server, but just send the email message.</p>
SMTP_USERNAME	<p><i>Property specified under Env > Properties.</i></p> <p>When SMTP_AUTH_REQUIRED is true, this is the username to use for the authentication. It requires MAIL_CLIENT_TYPE to be set to JAVAXMAIL, and the SMTP_PASSWORD.</p>

Environment Properties	Description
SMTP_PASSWORD	<p><i>Property specified under Env > Properties.</i></p> <p>When SMTP_AUTH_REQUIRED is true, this is the password to use for the authentication.</p> <p>It requires MAIL_CLIENT_TYPE to be set to JAVAXMAIL, and the SMTP_USERNAME.</p>
SOCKET_TIMEOUT_CONNECT	<p><i>Property specified under Env > Properties.</i></p> <p>This is used when connecting to the Data Server, and this is the time allowed before a connection is deemed to be unsuccessful. It may be necessary to increase the timeout when using slow networks, for instance WAN connections. Default 10 seconds, expressed in milliseconds.</p>
SPLITWINDOW_ENHANCED	<p><i>Property specified under Env > Properties</i></p> <p>True or False. Set to True to enable the following:</p> <ol style="list-style-type: none"> 1/ the split window allows choosing PAY/REC Side and cash Transfer Type directly when allocating the SPLIT. (Xfer Type & PayRec Side columns are editable) 2/ the split window does not allow more than 1 Security Xfer per DAP Group. 3/ the split window does not allow same PayRec side Cash and Security per DAP Group.
START_REGISTRY	<p><i>Property specified under Env > Calypso servers > Data server > Start Registry.</i></p> <p>True or False. True to runs the Java RMI registry each time you start the Data Server, or False otherwise.</p> <p>The RMI registry is a standard Java utility that resides in the bin directory of your Java JRE or JDK installation.</p>
START_WEB_SERVER	<p><i>Property specified under Env > Web Server > Start web server.</i></p> <p>True or False. True to start the web server as a thread inside the Data Server, or False otherwise.</p>
STORE_COMMENT_FOR_MANUALLY_COMPLETED_TASK	<p><i>Property specified under Env > Web Server > Start web server.</i></p> <p>True or False. If Y, the comment "Manually Completed" is added to the task's comment, when a task is manually completed.</p> <p>Default is False.</p>
STORE_EVENT_TIMESTAMP	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to store event timestamp in database, or False otherwise.</p> <p>Default is False.</p>
STORE_FULL_ROUTE_SDI	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to store the full SDI route in the transfer attribute FullRoute. It is used to check whether an SDI is used when trying to delete an SDI of role Agent.</p>
STORE_PENDING_MODIF_HISTORY	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to store authorizations to the table pend_modif_audit with their status (accepted or rejected), or False otherwise.</p> <p>Only applicable when authorization is enabled.</p>

Environment Properties	Description
STORE_TRADE_IN_NETTED_POSTING (internal variable STORE_TRADE_ID)	<i>Property specified under Env > Properties.</i> True or False. Default is true (Y). If false (N), we do not store the trade id for postings/CREs related to netted transfers that have no trade.
STUB_TOLERANCE (internal variable PARAM_STUB_TOLERANCE)	<i>Property specified under Env > Properties.</i> Used to determine when to create a stub cashflow period for Interest Rate Derivatives. Should be a number of days. Default is 5.
SWIFT_SDI_NETTING	<i>Property specified under Env > Properties.</i> True or False. When set to True, whatever option A or D is used we will always put as Tag 57 the value NET. When set to False, if there is a BIC Code on the agent, we will use Option A for Tag 57 and set the BIC address of the Agent without NET keyword; if no BIC Code is set on the Agent, we will use Option D and set 57D with value NET. [NOTE: When set to N, make sure that the netting key ExternalAgent is part of the netting configuration - This allows the SWIFT MT300 to display both agent BIC codes in the two fields 57]
SWIFT_ZIP_FIRST	<i>Property specified under Env > Properties.</i> True or False. True to set the zip code will be before the city, or False otherwise. Default is False.
SYSTEM	Not used.
TASK_ENGINE_DELTA	<i>Property specified under Env > Properties.</i> Expected task execution time before timeout expressed in milliseconds.
TASK_MAX_ITEMS_IN_QUERY	<i>Property specified under Env > Properties.</i> Maximum number of items for the WHERE clause of an SQL query. Default is 250.
TASK_MIN_PRODUCT_INFO	<i>Property specified under Env > Properties.</i> True or False. True to load minimum product information in Task Station, Task Selector, Payment Report, Advice Report, and Posting Report, or False otherwise. Default is True.
TASK_STATION_REMOVE_SUBSCRIPTION_TO_PSEVENTS	<i>Property specified under Env > Properties.</i> List of comma-separated events that you don't want to subscribe to in the Task Station. In addition to PSEventTask events, the Task Station also subscribes to PSEventDomainChange, PSEventSubscription, and PSEventQuote. You can set any of these in the environment property to suspend subscription, for example: PSEventDomainChange,PSEventSubscription,PSEventQuote.
TERMINATION_USE_EVENT_ACTION	<i>Property specified under Env > Properties.</i> True or False. Only applies to Asset Performance Swap and Variance Swap for determining the partial termination process.

Environment Properties	Description
	<p>If True, the logic for Partial Termination is to retain the original trade. A corresponding EventTypeAction containing all the details appears in the Actions panel in the trade worksheet. The resulting notional/quantity changes resulting from the partial termination would also be maintained by the underlying product (non-exchange traded in this case).</p> <p>If False, the logic for Partial Termination is to terminate the current trade and re-open a new one with the new notional. The Trade/Product fields are also adjusted in order to generate a correct cash-flows schedule.</p> <p>Default is False.</p>
TEST_EVENT_PROCESSED	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to check if an event has been processed twice by the same engine, or False otherwise.</p> <p>Default is True.</p>
THRESHOLD_QUOTE_DATE	<p><i>Property specified under Env > Properties.</i></p> <p>A date. If a Quote before this date is loaded, the Data Server will log trace in the category OLD_QUOTE_TRACE. The trace will show quote name, date and host name. There will be a stack trace too.</p>
TIMEOUT_RECONNECT	<p><i>Property specified under Env > Properties.</i></p> <p>Number of seconds before trying to reconnect to the Data Server or to the Event Server.</p> <p>Default is 60 seconds.</p>
TP_DISABLE_FXOPT_HEDGE_PANEL	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to disable the Hedge panel in the FX Option trade window, or False to display it.</p> <p>Default is False.</p>
TRACE	Not used.
TRADE_ETO_READ_ONLY	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to set the Listed Option trade window in read-only mode. The actual ETO equity products have to be generated from the Option Contracts window, or imported using a custom mechanism.</p> <p>False to set the Listed Option trade window in read-write mode. The ETO equity products can be created on the fly when a contract, expiration, strike, and option direction are selected.</p>
TRADE_VERSION_INC	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to increment the version of a Trade that is saved, even if nothing has changed, or False otherwise.</p> <p>Default is True.</p>
TRADE_WINDOW_OLD_STYLE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to show pricing and market data panels into one Tab widget on the Trade window, or False otherwise.</p> <p>This property is available to keep compatibility with previous version.</p>
TRADING_PAD_TYPE_COMBO_BOX	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to enter any number of letters to select a</p>

Environment Properties	Description
	<p>currency, or False to enter only one letter.</p> <p>For example, with True you can enter EU to select EUR, otherwise entering EU will first select ESP then USD.</p>
TS_NEED_TO_FORCE_TIMEOUT TS_TIMEOUT_TIME_DELTA TS_TIMEOUT_EVENT_DELTA TS_TIMEOUT_TO_SET	<p>Property specified under Env > Properties.</p> <p>When the Task Station receives too many events, a forced refresh timeout can be set when receiving too many events. If TS_NEED_TO_FORCE_TIMEOUT is set to Y, if Task Station receives TS_TIMEOUT_EVENT_DELTA PSEventTask in TS_TIMEOUT_TIME_DELTA seconds, it will set the Timeout as TS_TIMEOUT_TO_SET seconds.</p> <p>For example, if Task Station receives more than 100 PSEventTask events in 5 seconds, it will set the RefreshTimeout to 60 seconds.</p>
TWO_DIGIT_YEAR_START	<p>Property specified under Env > Properties.</p> <p>It allows breaking up a 100 years range between 19XX and 20XX.</p> <p>If you set the property to 40 in 2004, the dates will default to 20XX for the next 60 years (between 2004 and 2063), otherwise, they will default to 19XX.</p> <p>Default is 50.</p>
UNCHECKED_TRADE_CACHE_PRODUCTS	<p>Property specified under Env > Properties.</p> <p>List of comma-separated product types for which the trade cache is not checked when saving a product. For example, UNCHECKED_TRADE_CACHE_PRODUCTS=CAOption,CA.</p>
UPDATE_TASK_STATION_FROM_TO	<p>Property specified under Env > Properties.</p> <p>True or False. True to reflect in the Task Station, start and end dates selected in the Task Report, or False otherwise.</p>
USE_ABSOLUTE_KICKOFF_SC	<p>Property specified under Env > Properties.</p> <p>True or False.</p> <p>If you have defined kickoff configurations with an absolute kickoff time, you can check the kickoff using the KICKOFF scheduled task rather than the Task engine.</p> <p>In order to do this, you must set the environment property USE_ABSOLUTE_KICKOFF_SC to True so that no task is generated by the workflow for the task with the kickoff configuration. Note that once this environment property is set to True, ALL kickoff tasks with absolute kickoff time will be processed by the KICKOFF scheduled task.</p>
USE_AGENT_IN_XFER_DESCRIPTION	<p>Property specified under Env > Properties.</p> <p>Set to False to remove agent/account in xfer description for Customer Transfer.</p> <p>Default is True.</p>
USE_AMTS_FOR_SPLIT_RATE	<p>Property specified under Env > Properties.</p> <p>True or False. True to use Cur Amts for cross-rate calculations, or False to triangulate based on rates in cross-rate calculations.</p> <p>Default is True.</p>
USE_BIGDECIMAL_FOR_ROUNDING	<p>Property specified under Env > Properties.</p> <p>True or False. True to use the BIG_DECIMAL method to round numbers, or False otherwise.</p>

Environment Properties	Description
	<p>Default is False.</p> <p>While BIG_DECIMAL will give accurate results, it is also expensive in terms of time and memory. If performance is more critical than absolute precision, then keep this property to False. The possible error in the rounding result with this property set to False, will be in the 13th significant digit.</p>
USE_CALL_ACCOUNT	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to enable call accounts, or False otherwise.</p> <p>Default is False.</p> <p>A Call Account is an extension of a regular settle account but with automatic creation of SDIs and use of Customer Transfer to impact both the client account and the nostro of the bank when doing a movement.</p> <p>Refer to the <i>Client Custody Management User Guide</i> for complete details.</p>
USE_CALL_NOTICE_EVENTS	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to use Event Type Actions to manage call notice events, or False otherwise.</p>
USE_CASH_MATCHER	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to enable the matching of incoming MT202/MT103/MT210 messages with Calypso transfers, using the SDI lookup and settlement tolerance logic.</p> <p>Refer to the <i>Calypso Settlements User Guide</i> for details.</p>
USE_CSV_2_EXPORT_XLS	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to use CSV format to export to Excel, when pressing double-right-click. False to use web format to export to excel, when pressing double-right-click.</p> <p>Default is False.</p>
USE_ENHANCED_STARTDATE_BEHAVIOR_MM_TRADES	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to keep the manually entered Start Date for MM trades, even when the currency is modified, or False otherwise.</p> <p>Default is False.</p>
USE_FXOPT_DISCOUNT_RATE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True adds an extra field in the FX Option trade window to enter the discount rate from the valuation date to the delivery date (whereas the quoting deposit rate is from the spot date to the delivery date). The FXOption pricer uses the discount rate in the PV calculation, and calculates the discount rate when required.</p> <p>Default is False.</p>
USE_GLOBAL_DEPLOYMENT	<p>Refer to the <i>Calypso ML Developer's Guide</i>.</p>
USE_JMS	<p><i>Property specified under Env > EJB/JMS servers > EJB server > Use JMS.</i></p> <p>True or False. True to use JMS publish/subscribe domains in the Event Server, or False otherwise.</p>

Environment Properties	Description
USE_MESSAGE_AMOUNT_FORMAT	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to format message amounts according to the Locale parameter set with the message template keyword (example TRADE_SETTLEMENT_AMOUNT#US) or according to the language of the Message Configuration. False to format message amounts according to the default format xxx,yyy.zz.</p> <p>Default is False.</p>
USE_MULTICAST	<p><i>Property specified under Env > Calypso servers > Event server > Use multicast.</i></p> <p>True or False. True to activate Event Server multicasting, which enables the Event Server to send a single event to multiple recipients at once, or False otherwise.</p> <p>When turned off, the Event Server establishes a separate network connection to each subscribing application; when turned on, the Event Server can accomplish the same task with fewer connections.</p>
USE_NEW_ISSUANCE_ACCOUNTING	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. If True, IssuanceAccountingHandler always calls for the Underlying Product's accounting handler in order to match the Accounting Events generated for Bonds. Otherwise, it uses its own accounting events.</p> <p>Default is False.</p>
USE_NEW_CA_LOGIC	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to enable the new corporate action logic described below. Default is True.</p> <p>The system generates the "coupon" corporate actions based on the record date specified in Bond Definition.</p> <p>Then the system applies the corporate actions to the settled Agent positions as of the record date of the corporate actions.</p> <p>For every unsettled position as of the record date, the corporate actions are applied to the individual trades by counterparty on the settlement date .</p>
USE_NEW_CURVE_ZERO_WINDOW	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to display zero curves using CurveZeroWindowNew, or False otherwise.</p>
USE_OLD_MATDATE	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to force the maturity date to be taken from the product.</p> <p>Default is False.</p>
USE_OLD_OPTION_LABELS	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to allow the user select old labels for option dates, or False otherwise.</p>
USE_OLD_SDI_VALIDATION	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. If set to true, when changing an SDI, no effective date is required.</p> <p>If set to false, if the SDI is used in transfers and its effective date is null, we automatically set the "effective date to" on the old SDI, and the "effective data from" on the new SDI.</p>

Environment Properties	Description
	The access permission function ModifyUsedSDI allows overriding the behavior when USE_OLD_SDI_VALIDATION is false. In this case, the user will be able to update the existing SDI, rather than creating two SDIs with effective to and from dates.
USE_OLDLINKED_LOGIC	True or False. True to link a netting reversal to the original netting when the netting key contains TradeId. False otherwise. Default is N, no link.
USE_PARENT_NETTING	<i>Property specified under Env > Properties.</i> True or False. The system applies by default the netting defined on the Parent LE to the children LE. Set to False to deactivate this feature. Default is True.
USE_PARENT_PO	<i>Property specified under Env > Properties.</i> True or False. By default, a given processing organization (PO) will use its own workflow if defined. If no workflow is defined at the PO level, it will use: <ul style="list-style-type: none"> • The workflow defined for its parent PO if USE_PARENT_PO is set to True. • The workflow defined for the ALL PO if USE_PARENT_PO is set to False.
USE_POSITION_ENGINE	<i>Property specified under Env > Properties.</i> The default value is True. Valuation is based on the Position Engine positions when you select the Use Position Engine valuation method in the liquidation configuration. Set to False in a testing environment, so that valuation is based on Liquidation Engine positions.
USE_PRICING_ENV_SYNC	<i>Property specified under Env > Properties.</i> True or False. True to synchronize by Pricing Env name, or False to synchronize by Pricing Env name and datetime, therefore allowing more queries to be handled. Default is True.
USE_PROJECTED_DAYS_FOR_EXCEPTION	<i>Property specified under Env > Properties.</i> True or False. True to use the engine parameter PROJECTED_DAYS for the Task engine, or False otherwise. By default, the Task Engine loads all kickoff cutoff tasks that will occur in the future. When USE_PROJECTED_DAYS_FOR_EXCEPTION is true, the Task engine will only load kickoff cutoff tasks for the number of days specified in PROJECTED_DAYS.
USE_PRODUCT_GROUP	<i>Property specified under Env > Properties.</i> True or False. True to be able to use Product Groups in the following applications, or False otherwise. <ul style="list-style-type: none"> • Message configurations • Sender configurations • Accounting rules • Workflow configurations • Master confirmations

Environment Properties	Description
	<ul style="list-style-type: none"> • Legal entity contacts • Legal agreements • Trade filters • Margin call configurations • SDIs • Fee grids • Static data filters • Filter sets
USE_QUOTE_ADJUSTMENT	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. False to let the user enter the quotes for convexity adjustment in the generation of zero curves. The quote name shows as "Future.USD.CME,EURODLR.DEC.05.convexity". The quote type of convexity adjustments is spread.</p> <p>Default is True - Convexity adjustments are computed from a RATE volatility surface, or from manual values.</p>
USE_REVERSE_HAIRCUT	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to enter the reverse haircut. If you enter 98%, you take 98% of the collateral value. False to enter 2% to take 98% of the collateral value.</p> <p>Default is False.</p>
USE_SGL_AVG_MM_METHOD	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to use the Moment Matching Method pricing for Single Asian FX Options.</p> <p>Default is False.</p>
USE_SQL_OR_FOR_NOTEQUAL	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. If set to True, all occurrences of "trade_open_qty.open_quantity <> 0" in PLPositionUtil are replaced by "trade_open_qty.open_quantity < 0 OR trade_open_qty.open_quantity > 0". Otherwise, the SQL query is unchanged.</p>
USE_TAX_IN_STATEMENT	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. Set to False to remove additional net transfer in case of WHT tax.</p> <p>Default is True.</p>
USE_TRADED_CURRENCY	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. True to store the KondorTraded currency information (the currency that is highlighted in yellow) in the trade keyword TRADED_CCY, when FX trades are saved.</p>
USE_TRANSFER_FOR_EXTERNAL_REF	<p><i>Property specified under Env > Properties.</i></p> <p>True or False. If set to N, the system tries to match the reference of the incoming swift (tag 20C::RELA) with a Calypso MessageId.</p> <p>If set to Y, the system tries to match the reference of the incoming swift (tag 20C::RELA) with a Calypso TransferId.</p> <p>In any case, if there is no correspondence found (MessageId or TransferId), the system tries to match the reference of the incoming message with the content of the</p>

Environment Properties	Description
	transfer attribute MATCHING_REF. Refer to the <i>Calypso Settlement Returns User Guide</i> for details.
USE_TRANSFER_METHOD	<i>Property specified under Env > Properties.</i> True or False. True to use the TransferMethod to compute the KickOffCutOffConfig, or False to use the AddressMethod.
USE_TRANSFER_VIEWER	<i>Property specified under Env > Properties.</i> True or False. True to enable the Transfer Viewer, or False otherwise. The Transfer Viewer allows displaying all elements associated with the transfer. To invoke the Transfer Viewer, right-click a transfer and choose Show > Transfer Viewer from the popup menu. Default is False.
USE_USERNAME_FOR_PASSWORD_ENCRYPT_KEY	<i>Property specified under Env > Properties.</i> Accepts true or false. Defaults to false. For use with a CustomUserConnect function. Must also set ALLOW_OBSCURED_PASSWORD to true.
UseAccInFutureExplode	<i>Property specified under Env > Properties.</i> True or False. True to set the account number in EOD_BROKER_VALUATION when the liquidation method is not manual, or False otherwise.
WARN_SWAP_LEGS_DIFFERENT	<i>Property specified under Env > Properties.</i> True or False. True to warn users that notional, start and/or end dates on Pay and Receive legs are different, or False otherwise.
WEB_SERVER_HOST	<i>Property specified under Env > Web Server > Port.</i> Web server port number.
WEB_SERVER_HOSTNAME	<i>Property specified under Env > Web Server > Hostname.</i> Web server name or IP address.
WEB_SERVER_LOCATION	<i>Property specified under Env > Web Server > HTML files location.</i> HTML files location, typically your <CALYPSO_HOME> directory.
WHATIF_CALCULATION_SERVER_NAME	<i>Property specified under Env > Web Server > HTML files location.</i> Calculation server name specific to WhatIf risk analysis.
WITHHOLDINGTAX	<i>Property specified under Env > Properties.</i> True or False. True to enable the withholding tax feature, or False otherwise. The withholding task configuration is described in help of the Fee Definition window (Main Entry > Configuration > Fees, Haircuts, & Margin Calls > Fee Definition).
WRITE_OFF_FOR_SECURITY_MATCHING	<i>Property specified under Env > Properties.</i> Applies to the import of MT544, MT545, MT546, MT547 and MT548 messages when PARTIAL_CASH_FOR_SECURITY_MATCHING is true. True or False. True to allow writing off cash differences

Environment Properties	Description
	within the settlement tolerance, or false otherwise. Refer to the <i>Calypso Settlement Returns User Guide</i> for details and setup information.
XCCY_SWAP_SHOW_EXCH_PANEL	No longer used as of patch 901.
XFER_BV_REAL_SETTLE_DATE	True or False. If Y, the real settlement date of a transfer is set to today, when the settlement date is entered in the past. It allows netting the payments with today's payments. Default is False.
ZIP_OUTPUTSTREAM_BUFFER	<i>Property specified under Env > Properties.</i> Constant size of single buffer used by ZipInputStream and ZipOutputStream. Default is 2048.
ZIPCOMPRESSION2	<i>Property specified under Env > Properties.</i> Only applies if COMPRESS_RMI_PACKETS is True. The overhead of the compression may be high and an alternative compression approach is available that will consume less memory during the compression process. Setting ZIPCOMPRESSION2 to True will enable this second form of compression. See also AUTODETECT_RMI_COMPRESSION.