

Self-trade Prevention

An OES FIX session can be enabled for **self-trade prevention (STP)**. This setting prevents two orders from matching in the Central Limit Order Book (CLOB), whereby the aggressing order and resting order OES FIX sessions share the same STP group. When this event occurs, the resting order is canceled and the aggressing order is inserted into the book.

- Multiple OES FIX sessions can be added to the same STP group
- A session can only be associated with a single STP group
- Sessions will receive unsolicited messages for resting orders that are canceled as a result of STP activation

Overview

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Registering Sessions for STP

To register a session for STP please email ops@onechicago.com.

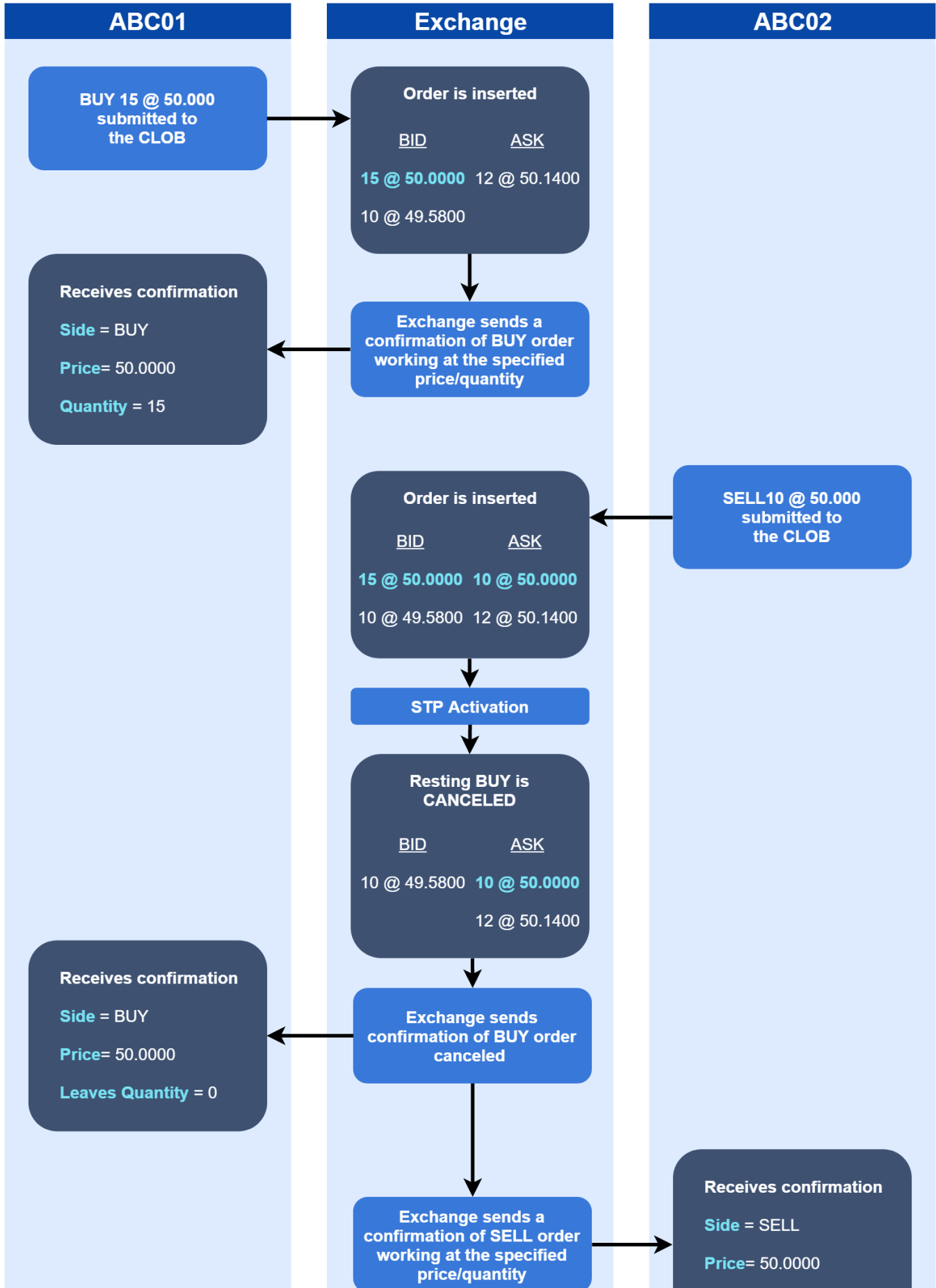
Users should carefully consider the implications of adding multiple sessions to the same STP group as this setting causes unsolicited order cancellations on STP activation events. See Sample STP activations below.

Sample STP Activation - Multiple Sessions

In the below example, ABC01 and ABC02 are in the same STP group. This setting prevents ABC02 from filling working orders managed by ABC01. An ABC02 aggressing order that would create a fill event for an order working by ABC01 causes ABC01's order to be canceled rather than filled. ABC02's order is then inserted into the book.

Additional Resources:

- [Delta1 FIX44 API](#)
- [Connecting to Services](#)



Sample STP Activation - Single Session

In the below example, ABC01 is in an STP group. This setting not only prevents ABC01 from filling working orders managed by other sessions in their STP group but also prevents ABC01 from filling its own working orders.

