



## AMSTERDAM INFO-FLASH NO. AM09/06

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### POSSIBLE NON INTEGRATION OF SOME CASH LEGS FROM DELTA NEUTRAL TRADES

#### Executive Summary :

This Info-Flash provides information regarding the non integration of some cash legs from delta neutral trades.

NYSE Liffe have identified an issue which may have led to the non integration of some cash legs from delta neutral trades made as of Thursday 26th February.

Members are advised to check positions to ensure all required legs have been integrated, and contact Liffe Market Services (+ 31 20 550 5050) in the event of any issues that arise

For further information in relation to this Info-Flash, Members should contact:

Market Services      +31 (0)20- 550 5050      [marketservices@euronext.com](mailto:marketservices@euronext.com)

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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