

ESMA ISSUES LATEST DOUBLE VOLUME CAP DATA

Today's updates include DVC data and calculations for the period 1 December 2019 to 30 November 2020, 1 January 2020 to 31 December 2020 and 1 February 2020 to 31 January 2021 as well as updates to already published DVC periods.

The number of new breaches is 111: 100 equities for the 8% cap, applicable to all trading venues, and 11 equities for the 4% cap, that applies to individual trading venues. Trading under the waivers for all new instruments in breach of the DVC thresholds should be suspended from 10 March 2021 to 9 September 2021. The instruments for which caps already existed from previous periods will continue to be suspended.

ESMA highlights that none of the previously identified breaches of the caps proved to be incorrect thus no previously identified suspensions of trading under the waivers had to be lifted.

As of 5 March 2021, there is a total of 185 instruments suspended.

In consequence of Brexit, from 5 March 2021 the individual publication files do not contain ISINs admitted to trading or traded only on UK trading venues. However, ISINs admitted to trading or traded both on EEA and UK trading venues are included. Furthermore, all EU Level suspension are applicable only on EEA trading venues.

ESMA does not update DVC files older than 6 months.

Further information:

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