

ESMA issues latest double volume cap data

Today's updates include DVC data and calculations for the period 1 April 2020 to 31 March 2021 as well as updates to already published DVC periods.

The number of new breaches is 78: 67 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 12 May 2021 to 11 November 2021. The instruments for which caps already existed from previous periods will continue to be suspended.

In addition, 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 7 May 2021, there is a total of 250 instruments suspended.

ESMA does not update DVC files older than 6 months.

Further information:

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