

ESMA ISSUES LATEST DOUBLE VOLUME CAP DATA

Today's updates include DVC data and calculations for the period 1 September 2019 to 31 August 2020 as well as updates to already published DVC periods.

The number of new breaches is 28: 20 equities for the 8% cap, applicable to all trading venues, and 8 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 October 2020 to 11 April 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 October 2020, there is a total of 268 instruments suspended.

ESMA does not update DVC files older than 6 months.