INTRA-DAY TRADE FILE

Data File ID : CCLID01

Data File Name : *Intra-day Trade File*

Purpose : A data file for GCP to download, which contains the exchange trade details of its underlying NCP(s), ten times on each trading day. Exchange trades up to the file generation time will be included in each file. No text report will be available.

Time available : For Hong Kong Market (10 times) : Shortly after 9:45 a.m., 10:15 a.m., 10:45 a.m., 11:30 a.m., 12:00 noon, 1:15 p.m., 2:00 p.m., 2:45 p.m., 3:30 p.m. and 4:25 p.m. on each trading day

For Shanghai Market and Shenzhen Market (8 times) : Shortly after 9:45 a.m., 10:15 a.m., 10:45 a.m., 11:45 a.m., 1:15 p.m., 2:00 p.m., 2:30 p.m. and 3:30 p.m. on each trading day

Frequency : Daily