

Appendix 2: SASB Standards Index

Topic Disclosed	Code	Category	Metric Disclosed	Corresponding Chapters/ Additional Information	Page
Promoting Transparent & Efficient Capital Markets	FN-EX-410a.1	Quantitative	(1) Number and (2) average duration of (a) halts related to public release of information and (b) pauses related to volatility	1.2.3 Transaction Monitoring	45
	FN-EX-410a.2	Quantitative	Percentage of trades generated from automated trading systems	Introduction to TPEX (Core Businesses)	06
	FN-EX-410a.3	Discussion & Analysis	Description of alert policy regarding timing and nature of public release of information	1.2.3 Transaction Monitoring	45
	FN-EX-410a.4	Discussion & Analysis	Description of policy to encourage or require listed entities to publicly disclose environmental, social, and governance (ESG) information	2.1.2 Driving Corporate Action	56
Managing Conflicts of Interest	FN-EX-510a.1	Quantitative	Total amount of monetary losses as a result of legal proceedings associated with fraud, insider trading, anti-trust, anti-competitive behavior, market manipulation, malpractice, or other related financial industry laws or regulations	2.2.1 Integrity Governance of TPEX	57
	FN-EX-510a.2	Discussion & Analysis	Discussion of processes for identifying and assessing conflicts of interest	2.2.1 Integrity Governance of TPEX	57
Managing Business Continuity & Technology Risks	FN-EX-550a.1	Quantitative	Number of significant market disruptions and (2) duration of downtime	1.2.3 Transaction Monitoring	45
	FN-EX-550a.2	Quantitative	(1) Number of data breaches, (2) percentage involving personally identifiable information (PII), (3) number of customers affected	2.2.3 Information Security	63
	FN-EX-550a.3	Discussion & Analysis	Description of efforts to prevent technology errors, security breaches, and market disruptions	2.2.3 Information Security	63
Activity Metrics	FN-EX-000.A	Quantitative	Average daily number of trades executed, by product or asset class	1.1.2 Diverse Financial Instruments	36
	FN-EX-000.B	Quantitative	Average daily volume traded, by product or asset class	1.1.2 Diverse Financial Instruments	36