

Appendix 2 SASB Standards Index

Topic	Code	Category	Accounting Metric	Corresponding Section/Additional Information	Page Number
Promoting Transparent & Efficient Capital Markets	FN-EX-410a.1	Quantitative	<ul style="list-style-type: none"> · (1) Number and (2) average duration of (a) · halts related to public release of information · and (b) pauses related to volatility 	Appendix 2: SASB Standards Index	115
	FN-EX-410a.2	Quantitative	Percentage of trades generated from automated trading systems	No automated trading system was employed at TPEX in 2020.	-
	FN-EX-410a.3	Discussion and Analysis	Description of alert policy regarding timing and nature of public release of information	1-2 Sustainability	62
	FN-EX-410a.4	Discussion and Analysis	Description of policy to encourage or require listed companies to publicly disclose environmental, social, and governance (ESG) information	2-1 Enterprise Empowerment	71
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 Operation Management	74
	FN-EX-510a.2	Discussion and Analysis	Discussion of processes for identifying and assessing conflicts of interest	2-2 Operation Management	74
Managing Business Continuity & Technology Risks	FN-EX-550a.1	Quantitative	(1) Number of significant market disruptions and (2) duration of downtime	Appendix 2: SASB Standards Index	115
	FN-EX-550a.2	Quantitative	(1) Number of data breaches, (2) percentage involving personally identifiable information (PII), (3) number of customers affected	2-2 Operation Management	74
	FN-EX-550a.3	Discussion and Analysis	Description of efforts to prevent technology errors, security breaches, and market disruptions	2-2 Operation Management	74
Activity Metrics	FN-EX-000.A	Quantitative	Average daily number of trades executed, by product or asset class	Appendix 2: SASB Standards Index	115
	FN-EX-000.B	Quantitative	Average daily volume traded, by product or asset class	Appendix 2: SASB Standards Index	115

Number and Duration of Trading Halts and Pauses at TPEX in 2020

(SASB FN-EX-410a.1)

	Number(Times)	Duration
Trading halts due to public disclosure of information from ESB registered companies	4	4 trading days
Trading halts due to public disclosure of information from Main Board listed companies	19	19 trading days
Trading suspensions due to intra-day volatility interruption of Main Board stocks	21,031	42,062 minutes
Trading suspensions due to intra-day volatility interruption of ESB stocks	38	9,845 minutes

Average Daily Number and Volume of Trades Executed at TPEX in 2020

(SASB FN-EX-000.A、FN-EX-000.B)

Product/Asset	Average Daily Number of Trades in 2020(Times)	Average Daily Volume of Trades in 2020(NT\$)
Stock-related Products		
Stocks	378,485	49,334,971,118
Call (Put) Warrants	25,110	631,019,696
Exchange Traded Funds (ETF)	2,350	1,695,314,128
Convertible/Exchangeable Bonds	2,105	1,052,829,601
Exchange Traded Notes (ETN)	141	7,942,170
Product/Asset	Average Daily Number of Trades in 2020(Times)	Average Daily Volume of Trades in 2020(NT\$)
Bond-related Products		
New Taiwan Dollar Debentures (Government/Corporate/Bank)	2,143	159,934,916,952
International Bonds	51	6,772,303,774
Bond ETFs	1,563	1,635,924,510

Number and Downtime Duration of Market Disruptions at TPEX in 2020

(SASB FN-EX-550a.1)

On July 20, 2020, the Emerging Stock market was suspended for 74 minutes due to a memory abnormality of the trading system. TPEX immediately held an emergency response meeting and switched to the backup. Subsequent improvements include strengthening the hardware and the usage monitoring mechanism, and updating contracts to require vendors to disclose further information, such as the system's features, limitations, and vulnerabilities.