

# Sustainability Accounting Standards Board (SASB)

Topic	Code	Indicator	Details
Promoting Transparent & Efficient Capital Markets	FN-EX-410a.1	(1) Number and (2) average duration of (a) halts related to public release of information and (b) pauses related to volatility	No volatility reported following release of information.
	FN-EX-410a.2	Percentage of trades generated from automated trading systems	As a provider of execution services and associated platform connectivity infrastructure, the entire process is considered electronic by definition, utilising various forms of automated strategies and processes. If we define this as the monthly averages by value traded by proprietary trading firms directly accessing the London Stock Exchange order book in their own capacity as member firms, then over the course of 2021 this varied between 29% and 32%.
	FN-EX-410a.3	Description of alert policy regarding timing and nature of public release of information	We do not provide any advice to our clients about the content or timing of their disclosures. All responsibility for content and timing rests with the client.
	FN-EX-410a.4	Description of policy to encourage or require listed companies to publicly disclose environmental, social, and governance (ESG) information	<ul style="list-style-type: none"> <li>• Publication of TCFD-aligned climate reporting guidance to educate the market and encourage best practice climate-related disclosure</li> <li>• Publication of ESG reporting guidance to educate the market and encourage best practice disclosure</li> <li>• Provision of an online ESG disclosure tool for companies to identify industry-specific disclosures that are material to investors</li> <li>• Application of FTSE Russell data and Transition Pathway Initiative methodology to provide listed companies with an assessment of their carbon management practices to help identify areas for improvement in their climate disclosure and integration of climate risks and opportunities into business strategy (Climate Governance Score)</li> <li>• Provision of an online tool for issuers to receive personalised recommendations on how to improve climate-related disclosure (Climate Governance Tool)</li> <li>• Partnership with the UN Sustainable Stock Exchanges initiative to provide training on climate disclosure and TCFD implementation to educate listed companies</li> <li>• Provision of one of the industry's most comprehensive ESG data feeds (Refinitiv ESG data) directly to London's issuers via the Issuer Services platform</li> <li>• Regular webinars from LSEG experts and industry specialists on the importance of ESG disclosure, covering regions and sectors</li> <li>• Established green economy equities classification (Green Economy Mark) to incentivise disclosure of revenues contributing to the growth of the green economy</li> <li>• Annual report on green revenues trends and performance</li> <li>• Direct engagement with issuers on market development and regulatory trends in ESG and climate disclosure</li> </ul>

## Sustainability Accounting Standards Board (SASB) continued

Topic	Code	Indicator	Details
<b>Managing Conflicts of Interest</b>	FN-EX-510a.1	Total amount of monetary losses as a result of legal proceedings associated with fraud, insider trading, anti-trust, anti-competitive behaviour, market manipulation, malpractice, or other related financial industry laws or regulations	LSEG did not sustain any monetary losses in the reporting period as a result of legal proceedings associated with fraud, insider trading, anti-trust, anti-competitive behaviour, market manipulation, malpractice, or other relevant financial industry laws or regulations related to fraud, insider trading, anti-trust, anti-competitive behaviour, market manipulation, or malpractice.
	FN-EX-510a.2	Discussion of processes for identifying and assessing conflicts of interest	<p>LSEG plc maintains a Group Conflicts of Interest Policy ('the Policy') which is subject to annual review.</p> <p>The Policy:</p> <ul style="list-style-type: none"> <li>• provides guidance to assist in the identification of both personal and business conflicts;</li> <li>• sets out the requirement to clearly identify all conflicts and, if possible, take appropriate steps to avoid them;</li> <li>• where conflicts cannot be avoided, mandates that they be disclosed or recorded and effectively managed to mitigate any associated risk that a Group entity or employee might be, or perceived to be, unduly influenced as a result of their existence.</li> </ul> <p>Mandatory Conflicts training is provided to all employees annually to ensure the provisions set out in the Policy are communicated, reinforced and understood. To confirm their comprehension of the training, all employees must pass a test before being considered to have successfully completed the course. Any non-completion is subject to escalation to the Executive Committee.</p>
<b>Managing Business Continuity &amp; Technology Risks</b>	FN-EX-550a.1	(1) Number of significant market disruptions and (2) duration of downtime	There was no downtime of the Trading platforms in 2021.
	FN-EX-550a.2	(1) Number of data breaches, (2) percentage involving personally identifiable information (PII), (3) number of customers affected	In 2021, LSEG did not record any loss of PII or data where customers were directly impacted.
	FN-EX-550a.3	Description of efforts to prevent technology errors, security breaches, and market disruptions	LSEG aims to proactively detect and/or prevent technology errors and security breaches to minimise the risk of disruption to the business and safeguard data. LSEG has established layers of defences to mitigate against security breaches; ranging from protecting the externally facing perimeter to defending the internal network. Our Global Security Operations Centre monitors and rapidly responds to security alerts.
<b>Average daily number of trades executed, by product or asset class</b>	FN-EX-000.A	Average daily number of trades executed, by product or asset class	<p>Average daily number of trades executed:</p> <ul style="list-style-type: none"> <li>• UK order book: 922,239</li> <li>• CurveGlobal 35,675</li> <li>• Turquoise Integrated 581,751</li> <li>• Turquoise Plato™ 127,136</li> </ul>