ЧТОБЫ System Workbench For STM32 генерировал HEX файл. Компилятор в настройках

должен быть внешним.

arm-none-eabi-objcopy -O binary "${BuildArtifactFileBaseName}.elf" "${BuildArtifactFileBaseName}.bin" && arm-none-eabi-size "${BuildArtifactFileName}" && arm-none-eabi-objcopy -O ihex "${BuildArtifactFileBaseName}.elf" "${BuildArtifactFileBaseName}.hex" &&

Настройки без HEX файла.

arm-none-eabi-objcopy -O binary "${BuildArtifactFileBaseName}.elf" "${BuildArtifactFileBaseName}.bin" && arm-none-eabi-size "${BuildArtifactFileName}"

ASM пока не работает

How To Get Assembler Output in a File

Yes it has worked for me.

You should simply follow that:   
C/C++ Build -> Settings -> Build Steps -> Post-build steps.   
Than copy and paste the whole thing below

arm-none-eabi-objdump -DS “${BuildArtifactFileBaseName}.elf” > “${BuildArtifactFileBaseName}.lst && arm-none-eabi-objcopy -O ihex “${BuildArtifactFileBaseName}.elf” “${BuildArtifactFileBaseName}.hex”; arm-none-eabi-size “${BuildArtifactFileName}”

After compiletion ProjeName.lst file should be generated under Debug or Release folder depends on your selection.