VettaFi Global Coal Index

COALX

Feb 2026

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Introduction

Index Objective

The VettaFi Global Coal Index is designed to track the performance of companies that are involved in the metallurgical and thermal coal industry which includes production, exploration, development, transportation and distribution (collectively, the "Coal Industry").

Highlights

Newly listed and existing companies are evaluated for potential inclusion by a research team based on their participation and exposure to the Coal Industry.

Dates

Reference Dates: The last business day of the calendar month prior to reconstitution month.

Reconstitution Dates: Indexes reconstitute semi-annually effective after the market close on the third Friday in March and September.

Weight Date: The 1st business day before the 2nd Friday of the reconstitution month.

Rebalance Dates: Indexes rebalance semi-annually effective after the market close on the third Friday in March and September.

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the Index Resources page as follows:

Supporting Documents
Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Glossary
Index Change and Consultation Policy

Eligibility Criteria and Index Construction

Universe

Companies, selected by research team, that have or expect to have a significant part of the business operations described in the Index Description. The universe may include securities of issuers from around the world, including emerging markets countries, but will exclude securities of any issuers on the list of sanctioned companies in accordance with the guidance provided by the Office of Foreign Assets Control (OFAC), as well as Chinese and Russian securities (companies that are domiciled and/or listed on exchanges in those countries). Companies that are U.S. registered investment companies (including exchange-traded funds) that invest in companies that are reflective of the Index Description will be excluded from Index eligibility. Special Purpose Acquisition Company (SPAC) targets are eligible for inclusion once they are trading on a public exchange as the target entity, provided they meet all other eligibility criteria.

Index Construction

Constituent Selection

All universe members are included provided they have a minimum company level market capitalization of USD $100 million. The minimum market cap for existing index holdings is USD $50 million.

Share Classes

If multiple share classes exist for a company, the following preference order is followed:

• The existing share class /listing in the portfolio is retained if it satisfies all the eligibility criteria of the index.

• If an ADR of the company exists, it is given preference over all other share classes.

• In all other cases, the most liquid share class (as determined by 6-month ADTV average daily trading volume) is considered for inclusion in the portfolio.

Constituent Weightings & Constraints

Companies are classified into the following categories:

• Pure Play - Companies that currently or may in the future derive greater than or equal to 50% of revenues from business activities associated with the Index Description

• Pre-Revenue - Companies that have primary business operations in the business activities associated with the Index Description but do not currently generate revenues.

• Diversified - Companies that derive greater than 0% but less than 50% of revenues from the business activities associated with the Index Description.

The index is weighted as follows:

• Every Security is divided among two buckets, (Thermal Coal – 50%, Met Coal – 50%). The buckets are determined by the percentage of revenue generated from the respective coal type.

• The components within each of these buckets are Company level market cap weighted.

• A single security cap of 10% is applied for Pure Play securities and Pre-Revenue securities.

• Diversified securities single securities are capped at 4% each.

• A single security floor of 0.5% is applied.

• No more than 5 issuers should have weight over 4.75% and the aggregate weight of all the components with a weight greater than 5% is capped at 49.5%.

• To the extent the Index may select securities in qualified publicly traded partnerships, which include the securities of master limited partnerships (MLPs), the aggregate exposure to publicly traded partnerships is capped at 25%.

• Excess weight is redistributed proportionately across the uncapped securities.

Index Maintenance

Rebalancing and Reconstitution

The Indexes are rebalanced on the "Rebalance Date" and additionally reconstituted on the "Reconstitution Date". Pricing used in share weights used for reconstitutions are as of the "Weight Date". Share weights for the rebalanced Indexes are computed as of the "Weight Date". Changes to the Indexes related to the rebalances are as of the "Rebalance Date". Additions are only made on reconstitution dates.

Corporate Actions

Please refer to the Index Maintenance Policy document for information on Corporate Action processing.

Index Information

Index history availability, base dates and base values are shown in the table below.

Index	Price Index	Total Return Index	Base Date	Base Value	Currency
VettaFi Global Coal Index		COALX	10/05/2023	1000	USD

Methodology Updates and Changes

Date	Version	Previous	New
Feb 2026	1.0.0	Indxx was calculation agent (VettaFi Global Coal Index Methodology Jan 2026)	VettaFi is calculation agent with standard VettaFi management and 3rd Friday reconstitution schedule.

Index Calculation

Please refer to the Index Maintenance Policy document for information on index calculations.

Index Governance

The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

Contact Information

For any questions regarding an index, please contact: index.production@vettafi.com