6 November 2026

ASX Limited
ASX Market Announcements Office
Exchange Centre
39 Martin Place
SYDNEY NSW 2000

DAINTREE CORE INCOME ACTIVE ETF (ASX: DCOR)

Monthly ASX Report for the Month Ending 31 October 2026

Perennial Investment Management Limited as issuer of the Daintree Core Income Active ETF ('the Fund') announces the correlation between the material portfolio information (MPI) and the Fund.

Rolling 90-day tracking error	
Daintree Core Income Active ETF	0.13%

Perennial Investment Management Limited announces the below as required under ASX Operating Rule 10A.4.6(d) and ASX Operating Rules Procedure 10A.4.6.

DCOR had an Over the Counter 'OTC' derivative counterparty exposure of 0.08% (as a percentage of the NAV of the Fund).

The value of the assets held by the Fund (excluding the value of the OTC derivatives but including any collateral obtained under the OTC derivatives) as a percentage of the NAV of the Fund is 100.89%.

Collateral type*	**Currencies**
Cash	AUD

*Given the OTC derivative collateral is held in cash, the requirements to report on security type, sector, credit rating and country are not applicable.

Perennial Investment Management Limited ensures that during the month the indicative net asset value (iNAV) of the Fund:

(i) Was publicised on the website on a daily basis at least every 15 seconds during market trading hours.

(ii) Was calculated by Intercontinental Exchange (ICE), an independent calculation agent.

(iii) Was monitored on a daily basis with no discrepancies from the iNAV not consistently and accurately reflecting the fair value of the Fund.

Perennial Investment Management Limited (ABN 13 108 747 637, AFSL: 275101) is the Responsible Entity and product issuer for the above Exchange Traded Managed Fund(s). The Investment Manager is Daintree Capital Management Pty Limited (ABN 45 610 989 912), a Corporate Authorised Representative (CAR 001304218) of Perennial Value Management Limited (ABN 22 090 879 904, AFSL 247293). The contents of this notice are for general information purposes only. Accordingly, reliance should not be placed on this notice as the basis for making an investment, financial or other decision. This information does not take into account your investment objectives, particular needs or financial situation. You should read the relevant Product Disclosure Statement (PDS) and Target Market Determination (TMD) and seek professional legal, financial, taxation, and/or other professional advice before making an investment decision regarding any Exchange Traded Managed Fund. For a copy of the PDS and TMD, and more information go to www.daintreecapital.com.au or call 1300 011 088. The fact that particular securities may have been mentioned should not be interpreted as a recommendation to either buy, sell or hold those securities. Past performance is not a reliable indicator of future performance.