

Strategy Investment

SOLIS CORE primarily allocates its resources in quotas of FIDCs, selected through robust analysis and monitoring processes developed and based on the experience of Solis Investimentos' Private Credit Analysis team. The allocation process is built on three pillars: asset identification (analysis of the originator/advisor, the fund's structuring, and its bylaws); portfolio construction (based on the return-liquidity trade-off); and portfolio monitoring (aimed at safeguarding the portfolio and anticipating situations that may pose potential risks).

Target

The fund aims to deliver returns exceeding the CDI, as calculated by CETIP, over the medium and long term, through investments in quotas of FIDCs.

Target Audience

Qualified investors seeking returns above the CDI over the medium and long term.

Historical performance

		JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Year	Inception
2026	Fund (%)	1,37%	1,16%	1,45%	1,40%									5,49%	447,14%
	% CDI	117,87%	115,85%	119,84%	128,38%									120,91%	168,24%
2025	Fund (%)	1,22%	1,20%	1,18%	1,36%	1,29%	1,24%	1,56%	1,37%	1,43%	1,47%	1,27%	1,41%	17,25%	418,67%
	% CDI	120,95%	121,56%	123,07%	129,17%	113,53%	113,56%	122,31%	117,81%	117,63%	115,38%	120,71%	115,86%	120,54%	167,54%
2024	Fund (%)	1,25%	1,06%	1,11%	1,19%	1,07%	1,05%	1,18%	2,00%	1,35%	1,17%	0,99%	1,00%	15,42%	342,35%
	% CDI	129,41%	132,11%	133,71%	134,04%	128,81%	132,57%	130,54%	231,10%	162,41%	126,48%	124,56%	107,41%	141,82%	166,12%
2023	Fund (%)	1,37%	1,01%	1,30%	1,01%	1,39%	1,31%	1,29%	1,38%	1,20%	0,72%	1,17%	1,44%	15,60%	283,24%
	% CDI	121,67%	110,16%	110,67%	110,16%	123,39%	121,78%	120,04%	121,46%	122,95%	71,92%	127,87%	160,95%	119,53%	160,88%
2022	Fund (%)	1,05%	1,02%	1,19%	1,07%	1,30%	1,25%	1,26%	1,41%	1,28%	1,24%	1,27%	1,39%	15,78%	231,54%
	% CDI	143,82%	135,58%	129,34%	128,21%	126,33%	123,55%	121,42%	120,98%	119,03%	121,74%	124,39%	124,03%	127,50%	160,57%
2021	Fund (%)	0,34%	0,31%	0,45%	0,43%	0,52%	0,59%	0,64%	0,73%	0,72%	0,79%	0,89%	1,10%	7,78%	186,36%
	% CDI	229,72%	228,48%	228,78%	209,05%	193,78%	193,06%	181,05%	172,30%	163,70%	164,76%	151,08%	144,61%	177,04%	158,86%
2020	Fund (%)	0,54%	0,43%	0,52%	0,35%	0,37%	0,35%	0,40%	0,34%	0,28%	0,34%	0,32%	0,40%	4,76%	165,69%
	% CDI	144,27%	146,58%	154,66%	124,27%	154,47%	164,08%	206,90%	214,34%	175,22%	218,32%	217,19%	241,25%	171,97%	153,19%
2019	Fund (%)	0,71%	0,66%	0,62%	0,68%	0,70%	0,60%	0,71%	0,63%	0,58%	0,67%	0,52%	0,53%	7,87%	153,62%
	% CDI	130,53%	132,71%	133,09%	131,27%	129,11%	127,08%	125,17%	125,02%	125,65%	139,74%	135,90%	141,04%	131,89%	149,79%
2018	Fund (%)	0,78%	0,64%	0,72%	0,71%	0,70%	0,71%	0,74%	0,76%	0,61%	0,68%	0,62%	0,62%	8,62%	135,11%
	% CDI	134,54%	136,67%	134,82%	137,74%	136,12%	136,76%	136,06%	134,54%	130,24%	126,11%	125,50%	126,18%	134,27%	148,27%
2017	Fund (%)	1,36%	1,09%	1,30%	1,00%	1,19%	1,06%	1,02%	1,01%	0,84%	0,85%	0,76%	0,73%	12,92%	116,45%
	% CDI	125,35%	125,62%	124,22%	127,47%	128,91%	130,82%	127,79%	126,61%	131,51%	131,55%	134,18%	136,10%	130,14%	146,30%
2016	Fund (%)	1,31%	1,31%	1,44%	1,33%	1,62%	1,22%	1,35%	1,50%	1,36%	1,34%	1,28%	1,40%	17,77%	91,69%
	% CDI	124,62%	130,61%	123,92%	125,92%	146,50%	104,98%	122,29%	123,61%	123,06%	127,48%	123,62%	125,17%	126,93%	144,67%
2015	Fund (%)	1,27%	1,13%	1,47%	1,47%	1,24%	1,38%	1,41%	1,30%	1,33%	1,37%	1,39%	1,45%	17,19%	62,77%
	% CDI	136,78%	137,76%	141,83%	130,92%	125,96%	129,09%	119,61%	117,48%	119,71%	124,02%	131,36%	125,12%	129,88%	144,91%
2014	Fund (%)	1,12%	1,04%	1,05%	0,82%	1,11%	1,04%	1,17%	1,05%	1,17%	1,24%	1,09%	1,29%	13,99%	38,89%
	% CDI	133,38%	132,77%	137,69%	100,42%	128,99%	126,80%	124,00%	121,93%	129,38%	131,76%	129,65%	134,86%	129,38%	146,41%
2013	Fund (%)	1,78%	0,61%	1,01%	0,89%	0,83%	0,81%	0,85%	0,03%	0,88%	1,60%	0,98%	1,07%	11,96%	21,84%
	% CDI	304,17%	126,09%	187,80%	148,94%	141,75%	137,31%	119,54%	3,91%	126,44%	199,72%	138,24%	137,59%	148,25%	153,70%
2012	Fund (%)	0,70%	0,70%	1,36%	0,76%	0,93%	0,93%	1,01%	0,88%	1,00%	0,86%	0,99%	0,88%	8,83%	8,83%
	% CDI			118,85%	185,38%	119,53%	138,40%	147,83%	163,57%	164,74%	158,69%	184,39%	155,27%	155,27%	

Return by Period

12 months	17,74%
24 months	36,36%
36 months	57,51%
Inception	447,14%

Fund's Net Assets

Current net assets	R\$ 3.267.111.004,51
12-month average net assets	R\$ 3.119.492.414,60
Strategy size	R\$ 12.500.050.825,01
Average 12-month strategy size	R\$ 11.478.446.706,69

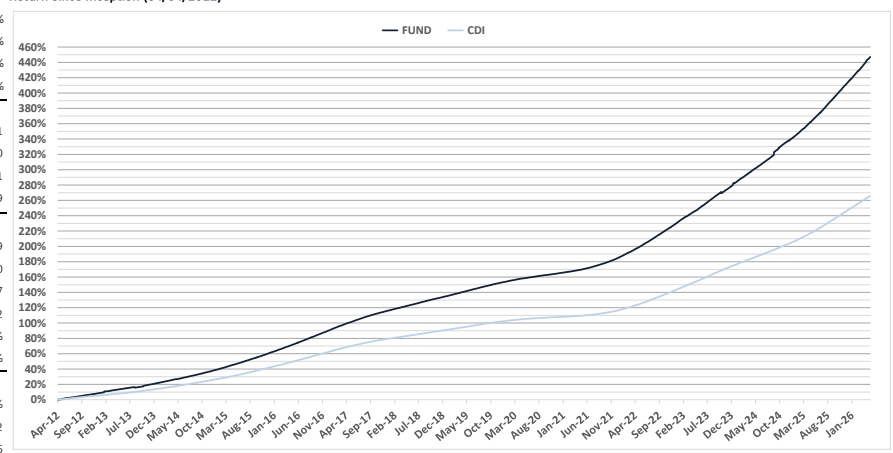
Return Profile

Number of Positive Months - since inception	169
Number of Negative Months - since inception	0
Months Above the CDI - since inception	167
Months Below the CDI - since inception	2
Highest Return in a Single Month	2,00%
Lowest Return in a Single Month	0,03%

Risk Profile

Volatility ¹ - 12 months	0,26%
Sharpe - 12 months	9,92
Sharpe - 36 months	4,56
VaR 1 month - 95%	0,12%
VaR 12 meses - 95%	0,42%

Return Since Inception (04/04/2012)



Fund Risk Rating²

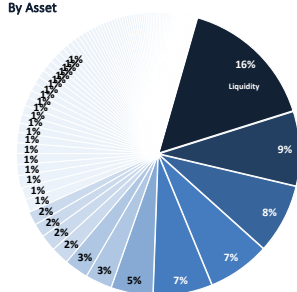


¹ Volatility is a measure that indicates the fluctuation of returns on an annualized basis.

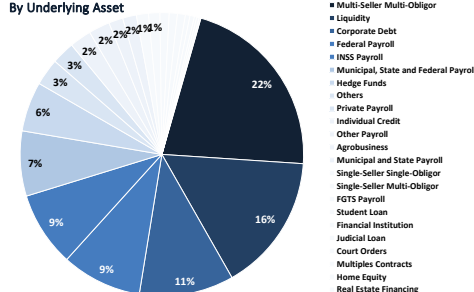
² critério qualitativo que leva em consideração prazo, riscos e estratégias das carteiras

Portfolio Composition

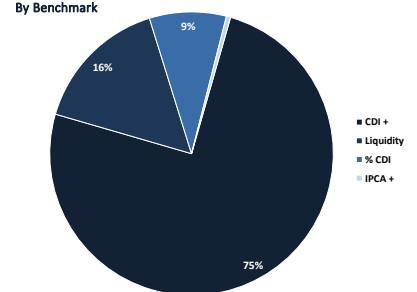
By Asset



By Underlying Asset



By Benchmark



Characteristics:

CNPJ:	13.054.656/0001-39
Fund Inception:	04/04/2012
Management:	Solis Investimentos
Administration:	BTG Pactual Serviços Financeiros
Custody:	Banco BTG Pactual
Auditors:	PwC Auditores Independentes
Distributor:	BTG

Anbima Code:	300251
Anbima Classification:	FIDC Others
Type of Investor:	Qualified Investors
CVM Rating:	FIDC
Minimum Investment:	R\$ 1.000.000
Minimum Transaction Amount:	Not applicable
Transaction Cut-Off Time:	14:00

Investment Subscription Period:	D+0
Redemption Settlement Period:	D+58
Payment of Redemption Proceeds:	D+59
Annual Management Fee:	Min. 0,40% and Máx. 0,41%
Performance Fee:	Not applicable
Tax Regime:	15% tax upon redemption (no tax prepayment)
Lockup:	Not applicable

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