

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.

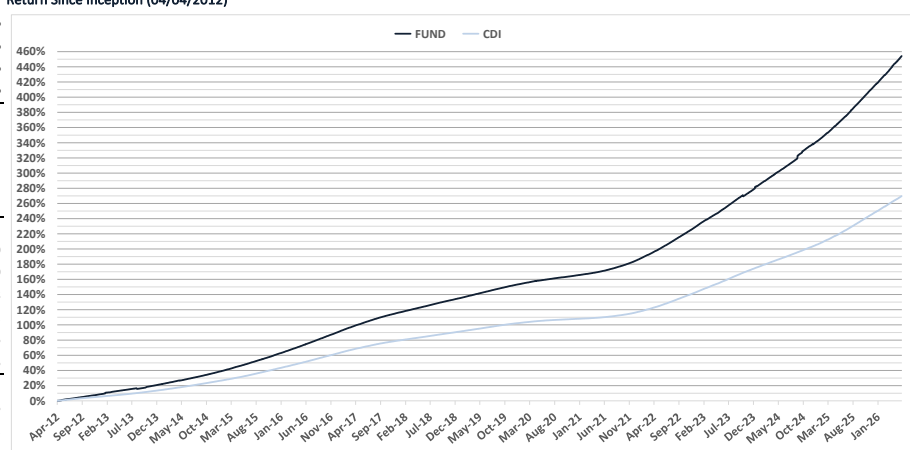
Historical performance

		JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Year	Inception
2026	Fund (%)	1,37%	1,16%	1,45%	1,40%	1,29%								6,85%	454,21%
	% CDI	117,87%	115,85%	119,84%	128,28%	120,36%								121,02%	168,41%
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%	1,24%	1,24%	1,38%	1,41%	1,30%	1,33%	1,37%	1,45%	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%	1,36%	0,76%	0,93%	1,01%	0,88%	1,00%	0,86%	0,99%	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	17,81%
24 months	36,74%
36 months	57,56%
Inception	454,21%

Return Since Inception (04/04/2012)



Fund's Net Assets

Current net assets	R\$ 3.345.232.923,50
12-month average net assets	R\$ 3.149.453.640,60
Strategy size	R\$ 12.704.933.216,42
Average 12-month strategy size	R\$ 11.572.791.822,82

Return Profile

Number of Positive Months – since inception	170
Number of Negative Months – since inception	0
Months Above the CDI – since inception	168
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	0,25%
Sharpe - 12 months	10,32
Sharpe - 36 months	4,55
VaR 1 month - 95%	0,12%
VaR 12 meses - 95%	0,41%

Fund Risk Rating²

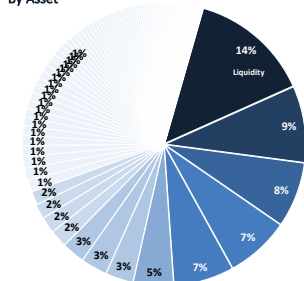


¹Volatility is a measure that indicates the fluctuation of returns on an annualized basis.

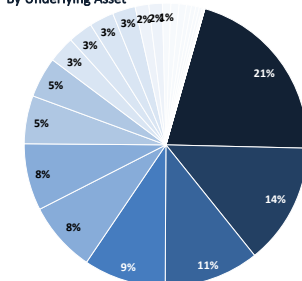
²critério qualitativo que leva em consideração prazo, riscos e estratégias das carteiras

Portfolio Composition

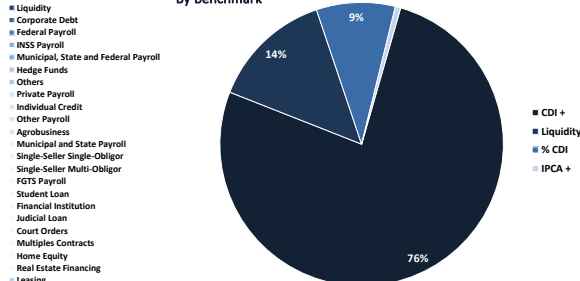
By Asset



By Underlying Asset



By Benchmark



Characteristics:

CNPJ:	13.054.656/0001-39	Anbima Code:	300251	Investment Subscription Period:	D+0
Fund Inception:	04/04/2012	Anbima Classification:	FIDC Others	Redemption Settlement Period:	D+58
Management:	Solis Investimentos	Type of Investor:	Qualified Investors	Payment of Redemption Proceeds:	D+59
Administration:	BTG Pactual Serviços Financeiros	CVM Rating:	FIDC	Annual Management Fee:	Min. 0,40% and Máx. 0,41%
Custody:	Banco BTG Pactual	Minimum Investment:	R\$ 1.000.000	Performance Fee:	Not applicable
Auditors:	PwC Auditores Independentes	Minimum Transaction Amount:	Not applicable	Tax Regime:	15% tax upon redemption (no tax prepayment)
Distributor:	BTG	Transaction Cut-Off Time:	14:00	Lockup:	Not applicable

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