

Sumário do Emissor

1ª Emissão de CRIs/235ª Série - BRL 19.062.191

Analistas	Juliana Ayoub +55 11 4504 2200	Emissão	13 jun 2011
	Vanessa Roveri Brondino +55 11 4504 2614	Valor	19.062.190
Classe dos Ativo(s)	RMBS / Recebíveis Imobiliários Residenciais	Moeda	BRL
		Vencimento Final	13 mar 2041
		País	Brasil

Histórico do Rating Nacional de Longo Prazo

Data	Ação	Rating
12/abr/2021	Afirmado	BBB+sf(bra)
12/ago/2020	Afirmado	BBB+sf(bra)
27/jan/2020	Elevado	BBB+sf(bra)
13/fev/2019	Afirmado	BBBsf(bra)
24/jul/2018	Afirmado	BBBsf(bra)
24/jul/2017	Afirmado	BBBsf(bra)
01/ago/2016	Afirmado	BBBsf(bra)
04/ago/2015	Afirmado	BBBsf(bra)
06/ago/2014	Afirmado	BBBsf(bra)
07/ago/2013	Afirmado	BBBsf(bra)
30/out/2012	Afirmado	BBBsf(bra)
08/nov/2011	Atribuição	BBBsf(bra)

Perspectiva	Observação	Tipo
		Positiva
		Negativa
		Indefinida
		Estável

Monitoramento

Últimas informações em: 30 de junho de 2021.

Performance dos Ativos

	Saldo Devedor Original	Saldo Devedor Atual	Antecipações/Quitações
29-jul-11	21.180.212	21.180.212	-
31-ago-11	21.180.212	20.778.986	320.939
30-set-11	21.180.212	20.735.747	65.678
31-out-11	21.180.212	20.719.614	4.648
30-nov-11	21.180.212	20.578.185	1.850
31-dez-11	21.180.212	20.334.562	1.361
31-jan-12	21.180.212	19.984.865	-
29-fev-12	21.180.212	19.872.990	1.362
31-mar-12	21.180.212	19.870.885	1.363
30-abr-12	21.180.212	19.654.525	1.363
31-mai-12	21.180.212	18.981.441	451.461
30-jun-12	21.180.212	18.814.337	-
31-jul-12	21.180.212	18.363.088	49.283
31-ago-12	21.180.212	18.546.475	-
30-set-12	21.180.212	18.415.814	1.364
31-out-12	21.180.212	18.204.791	153.779
30-nov-12	21.180.212	18.203.729	3.625
31-dez-12	21.180.212	18.035.399	4.520
31-jan-13	21.180.212	17.729.204	5.977

28-fev-13	21.180.212	17.475.667	4.969
31-mar-13	21.180.212	17.476.861	1.364
30-abr-13	21.180.212	17.147.055	282.613
31-mai-13	21.180.212	17.100.953	24.653
30-jun-13	21.180.212	17.063.621	1.363
31-jul-13	21.180.212	16.775.408	246.527
31-ago-13	21.180.212	16.420.316	41.380
30-set-13	21.180.212	16.272.206	135.126
31-out-13	21.180.212	16.262.866	4.885
30-nov-13	21.180.212	16.263.293	4.013
31-dez-13	21.180.212	16.173.414	21.411
31-jan-14	21.180.212	15.999.971	166.833
28-fev-14	21.180.212	15.976.697	3.601
31-mar-14	21.180.212	15.811.103	170.217
30-abr-14	21.180.212	15.715.188	59.599
31-mai-14	21.180.212	15.697.182	3.758
30-jun-14	21.180.212	15.691.217	3.225
31-jul-14	21.180.212	15.682.074	3.228
31-ago-14	21.180.212	15.679.928	17.543
30-set-14	21.180.212	15.188.385	280.985
31-out-14	21.180.212	15.168.736	3.764
30-nov-14	21.180.212	15.191.415	1.392
31-dez-14	21.180.212	15.103.024	31.241
31-jan-15	21.180.212	14.992.303	136.430
28-fev-15	21.180.212	14.828.609	160.202
31-mar-15	21.180.212	14.646.270	155.937
30-abr-15	21.180.212	14.535.331	47.127
31-mai-15	21.180.212	14.414.179	2.763
30-jun-15	21.180.212	14.389.297	3.260
31-jul-15	21.180.212	14.333.735	52.426
31-ago-15	21.180.212	13.193.367	533.633
30-set-15	21.180.212	13.225.894	2.783
31-out-15	21.180.212	13.122.780	92.061
30-nov-15	21.180.212	13.063.748	-
31-dez-15	21.180.212	13.074.420	2.795
31-jan-16	21.180.212	13.068.083	1.382
29-fev-16	21.180.212	13.023.411	-
31-mar-16	21.180.212	13.013.068	73.971
30-abr-16	21.180.212	12.948.870	1.388
31-mai-16	21.180.212	12.795.669	130.738
13-jul-16	21.180.212	12.644.966	2.821
31-jul-16	21.180.212	12.164.039	3.129
31-ago-16	21.180.212	12.158.836	4.539
30-set-16	21.180.212	12.604.037	2.549
31-out-16	21.180.212	12.482.127	-
30-nov-16	21.180.212	12.383.219	692
31-dez-16	21.180.212	12.369.881	28.941
31-jan-17	21.180.212	12.337.486	1.484
28-fev-17	21.180.212	12.237.571	1.485
31-mar-17	21.180.212	12.164.039	18.091
30-abr-17	21.180.212	12.158.836	-
31-mai-17	21.180.212	11.807.165	288.270
30-jun-17	21.180.212	11.777.854	-
31-jul-17	21.180.212	11.680.994	-
31-ago-17	21.180.212	11.655.226	-
30-set-17	21.180.212	11.650.820	-
31-out-17	21.180.212	11.592.978	-
30-nov-17	21.180.212	11.157.377	3.804

31-dez-17	21.180.212	11.122.956	-
31-jan-18	21.180.212	11.001.542	94.654
28-fev-18	21.180.212	10.943.138	-
31-mar-18	21.180.212	10.951.020	-
30-abr-18	21.180.212	10.725.651	-
31-mai-18	21.180.212	10.699.608	-
30-jun-18	21.180.212	10.648.766	-
31-jul-18	21.180.212	10.614.884	-
31-ago-18	21.180.212	10.517.602	59.434
30-set-18	21.180.212	10.502.779	-
31-out-18	21.180.212	10.348.614	83.443
30-nov-18	21.180.212	10.330.559	-
31-dez-18	21.180.212	10.051.739	266.680
31-jan-19	21.180.212	9.990.075	-
28-fev-19	21.180.212	9.785.268	158.795
31-mar-19	21.180.212	9.607.470	164.931
30-abr-19	21.180.212	9.578.916	-
31-mai-19	21.180.212	9.550.233	-
30-jun-19	21.180.212	9.529.447	1.005
31-jul-19	21.180.212	9.488.856	1.003
31-ago-19	21.180.212	9.456.824	-
30-set-19	21.180.212	9.421.314	-
31-out-19	21.180.212	9.406.727	-
30-nov-19	21.180.212	9.220.181	176.008
31-dez-19	21.180.212	9.134.359	52.732
31-jan-20	21.180.212	9.089.887	1.500
29-fev-20	21.180.212	9.052.247	36.155
31-mar-20	21.180.212	9.023.326	1.504
30-abr-20	21.180.212	9.034.835	7.227
31-mai-20	21.180.212	8.977.687	1.404
30-jun-20	21.180.212	8.949.284	-
31-jul-20	21.180.212	8.915.320	-
31-ago-20	21.180.212	8.903.834	-
30-set-20	21.180.212	8.858.601	-
31-out-20	21.180.212	8.746.186	11.005
30-nov-20	21.180.212	8.505.692	182.836
31-dez-20	21.180.212	8.493.763	-
31-jan-21	21.180.212	8.492.846	-
28-fev-21	21.180.212	8.397.330	67.875
31-mar-21	21.180.212	8.579.524	12.093
30-abr-21	21.180.212	8.344.509	2.013
31-mai-21	21.180.212	8.312.016	197.440
30-jun-21	21.180.212	8.294.593	3.819

CRI

	Saldo Devedor Inicial	Pagamento de Principal	Pagamento de Juros	Saldo Devedor Final
29-jul-11	19.062.000	-	-	19.251.858
31-ago-11	19.062.000	(40.602)	(168.508)	19.248.426
30-set-11	19.248.426	(40.793)	(168.317)	19.232.033
31-out-11	19.232.033	(40.983)	(168.127)	19.214.496
30-nov-11	19.214.496	(41.174)	(167.936)	19.193.337
31-dez-11	19.193.337	(41.365)	(167.746)	19.162.838
31-jan-12	19.162.838	(41.555)	(167.555)	19.145.873
29-fev-12	19.145.873	(1.166.785)	(167.364)	17.994.909
31-mar-12	17.994.909	(116.088)	(157.262)	17.880.347
30-abr-12	17.880.347	(59.664)	(156.308)	17.836.504
31-mai-12	17.836.504	(39.458)	(155.737)	17.797.427
30-jun-12	17.797.427	(290.505)	(155.546)	17.510.734

31-jul-12	17.510.734	(140.106)	(153.068)	17.374.060
31-ago-12	17.374.060	(262.865)	(151.734)	17.111.195
30-set-12	17.111.195	(38.696)	(149.446)	17.072.499
31-out-12	17.072.499	(38.886)	(149.065)	17.033.613
30-nov-12	17.033.613	(39.077)	(148.874)	16.994.535
31-dez-12	16.994.535	(39.268)	(148.493)	16.955.458
31-jan-13	16.955.458	(39.268)	(148.112)	16.916.000
28-fev-13	16.916.000	(97.979)	(147.731)	16.818.021
31-mar-13	16.818.021	(48.608)	(146.968)	16.769.413
30-abr-13	16.769.413	(39.649)	(146.396)	16.729.764
31-mai-13	16.729.764	(133.053)	(146.206)	16.596.712
30-jun-13	16.596.712	(45.558)	(144.871)	16.551.153
31-jul-13	16.551.153	(39.840)	(144.490)	16.511.314
31-ago-13	16.511.314	(1.845.011)	(144.299)	14.666.493
30-set-13	14.666.493	(302.514)	(128.097)	14.371.986
31-out-13	14.371.986	(176.705)	(125.619)	14.195.853
30-nov-13	14.195.853	(51.658)	(124.094)	14.153.916
31-dez-13	14.153.916	(35.265)	(123.712)	14.126.467
31-jan-14	14.126.467	(130.003)	(123.331)	13.996.655
28-fev-14	13.996.655	(215.401)	(122.378)	13.796.313
31-mar-14	13.796.313	(54.899)	(120.472)	13.741.605
30-abr-14	13.741.605	(195.767)	(120.091)	13.559.563
31-mai-14	13.559.563	(128.287)	(118.375)	13.431.276
30-jun-14	13.431.276	(64.048)	(117.422)	13.382.286
31-jul-14	13.382.286	(243.231)	(117.041)	13.146.490
31-ago-14	13.146.490	(34.502)	(114.944)	13.122.281
30-set-14	13.122.281	(48.608)	(114.753)	13.091.972
31-out-14	13.091.972	(281.355)	(114.372)	12.815.764
30-nov-14	12.815.764	(34.312)	(112.085)	12.799.371
31-dez-14	12.799.371	(34.502)	(111.894)	12.777.830
31-jan-15	12.777.830	(133.625)	(111.703)	12.646.684
28-fev-15	12.646.684	(158.629)	(110.640)	12.508.263
31-mar-15	12.508.263	(174.874)	(109.285)	12.336.866
30-abr-15	12.336.866	(237.076)	(107.870)	12.112.683
31-mai-15	12.112.683	(123.106)	(105.917)	12.003.082
30-jun-15	12.003.082	(33.765)	(105.066)	11.994.980
31-jul-15	11.994.980	(33.958)	(104.919)	11.977.935
31-ago-15	11.977.935	(78.679)	(104.887)	11.929.501
30-set-15	11.929.501	(508.955)	(104.370)	11.440.086
30-out-15	11.440.086	(113.672)	(100.058)	11.341.710
30-nov-15	11.341.710	(113.199)	(99.282)	11.253.349
31-dez-15	11.253.349	(33.045)	(98.478)	11.241.393
29-jan-16	11.241.393	(33.243)	(98.330)	11.224.247
29-fev-16	11.224.247	(176.631)	(98.224)	11.068.729
31-mar-16	11.068.729	(33.221)	(96.821)	11.051.546
30-abr-16	11.051.546	(33.418)	(96.686)	11.035.954
31-mai-16	11.035.954	(33.630)	(96.563)	11.021.648
13-jul-16	11.021.648	(33.825)	(96.395)	11.002.151
31-jul-16	11.002.151	(34.058)	(96.303)	10.991.429
31-ago-16	10.991.429	(76.370)	(96.211)	10.938.548
30-set-16	10.938.548	(34.347)	(95.667)	10.918.256
31-out-16	10.918.256	(334.582)	(95.548)	10.604.441
30-nov-16	10.604.441	(162.617)	(92.804)	10.462.228
31-dez-16	10.462.228	(30.686)	(91.515)	10.446.649
31-jan-17	10.446.649	(10.973)	(91.442)	10.458.022
28-fev-17	10.458.022	(33.450)	(91.476)	10.439.432
31-mar-17	10.439.432	(33.611)	(91.202)	10.407.878
30-abr-17	10.407.878	(33.823)	(91.042)	10.389.281

31-mai-17	10.389.281	(33.995)	(90.750)	10.355.671
30-jun-17	10.355.671	(86.064)	(90.524)	10.277.746
31-jul-17	10.277.746	(60.751)	(89.831)	10.223.727
31-ago-17	10.223.727	(116.423)	(89.350)	10.112.988
30-set-17	10.112.988	(44.183)	(88.333)	10.068.805
31-out-17	10.068.805	(34.325)	(87.947)	10.034.480
30-nov-17	10.034.480	(34.499)	(87.647)	9.999.982
31-dez-17	9.999.982	(392.245)	(87.346)	9.607.737
31-jan-18	9.607.737	(86.448)	(83.920)	9.521.289
28-fev-18	9.521.289	(32.944)	(83.165)	9.488.346
31-mar-18	9.488.346	(544.348)	(82.877)	8.943.998
30-abr-18	8.943.998	(31.474)	(78.122)	8.912.524
31-mai-18	8.912.524	(31.631)	(77.847)	8.880.893
30-jun-18	8.880.893	(31.785)	(77.571)	8.849.109
31-jul-18	8.849.109	(32.024)	(77.201)	8.817.128
31-ago-18	8.817.128	(32.112)	(77.014)	8.785.051
30-set-18	8.785.051	(32.276)	(76.734)	8.752.775
31-out-18	8.752.775	(32.438)	(76.452)	8.720.337
30-nov-18	8.720.337	(32.605)	(76.169)	8.687.732
31-dez-18	8.687.732	(28.140)	(75.884)	8.659.592
31-jan-19	8.659.592	(117.129)	(75.638)	8.542.463
28-fev-19	8.542.463	(48.462)	(74.615)	8.494.001
31-mar-19	8.494.001	(193.670)	(74.151)	8.300.357
30-abr-19	8.300.357	(175.752)	(72.436)	8.124.415
31-mai-19	8.124.415	(27.449)	(70.911)	8.097.156
28-jun-19	8.097.156	(27.449)	(70.720)	8.069.516
31-jul-19	8.069.516	(26.306)	(70.529)	8.043.211
30-ago-19	8.043.211	(188.714)	(70.339)	7.854.497
30-set-19	7.854.497	(26.115)	(68.623)	7.828.382
31-out-19	7.828.382	(38.195)	(68.380)	7.790.403
30-nov-19	7.790.403	(26.238)	(68.046)	7.764.165
31-dez-19	7.764.165	(166.518)	(67.817)	7.597.647
31-jan-20	7.597.647	(111.414)	(66.362)	7.486.233
29-fev-20	7.486.233	(34.284)	(65.389)	7.451.949
31-mar-20	7.451.949	(25.836)	(65.090)	7.426.113
30-abr-20	7.426.113	(58.699)	(64.864)	7.367.414
31-mai-20	7.367.414	(25.963)	(64.351)	7.341.451
30-jun-20	7.341.451	(26.084)	(64.125)	7.315.367
31-jul-20	7.315.367	(446.159)	(63.897)	6.869.208
31-ago-20	6.869.208	(91.060)	(60.000)	6.778.148
30-set-20	6.778.148	(24.693)	(59.204)	6.753.455
31-out-20	6.753.455	(24.781)	(58.902)	6.728.695
30-nov-20	6.728.695	(86.923)	(58.711)	6.641.773
31-dez-20	6.641.773	(32.596)	(57.948)	6.609.177
31-jan-21	6.609.177	(38.696)	(57.758)	6.570.481
28-fev-21	6.570.481	(24.971)	(57.377)	6.545.510
31-mar-21	6.545.510	(69.386)	(57.186)	6.476.124
30-abr-21	6.476.124	(41.746)	(56.614)	6.434.569
31-mai-21	6.434.569	(206.441)	(56.233)	6.228.127
30-jun-21	6.228.127	(32.405)	(54.327)	6.195.722

Reforço Inicial de Crédito


Informação Inicial – Série 2011-235

Montante Inicial- 2011-235	19.062.190	Índice de Referência	Taxa Referencial (TR)
Carência (meses)	1	Rendimento esperado	11,0%
Prazo Total (meses)	357	Taxa	Pré-fixada
Vencimento Final	13 mar 2041		
Moeda	BRL		

Informação Inicial – Série 2011-236

Montante Inicial- 2011-235	2.118.022	Índice de Referência	Taxa Referencial (TR)
Carência (meses)	6	Rendimento esperado	3,0687%
Prazo Total (meses)	357	Taxa	Pré-fixada
Vencimento Final	13 mar 2041		
Moeda	BRL		

Partes da Transação

		Rating de Curto Prazo	Rating de Longo Prazo
Emissor	Brazilian Securities Cia de Securitização	NA	NA
Originadores / Cedentes	Diversos	NA	NA
Agente de Cobrança	Interservicer – Serviços de Crédito Imobiliário Ltda.	NA	NA
Agente Fiduciário	Oliveira Trust DTVM S.A.	NA	NA
Banco Arrecadador	Banco Itaú Unibanco S.A.	F1+(bra)	AAA(bra) 

NA – Não Avaliada.

Perfil da Transação: A operação consiste na securitização de uma carteira de 154 contratos de crédito imobiliário originados pela Brazilian Mortgages Companhia Hipotecária (BM). O rating atribuído reflete a expectativa de pagamento integral do principal investido, acrescido de Taxa Referencial (TR) e juros de 11,0% ao ano, até o vencimento final da transação, em 13 de março de 2041. Em conjunto com a 235ª série foi emitida a 236ª série (CRIs juniores), com vencimento final na mesma data, que é subordinada à primeira e não foi avaliada pela Fitch.