Reorg Restructuring Risk Index (RRRI)

Analyze and forecast future restructuring situations

Pairing human expertise with data science for unique insights

Search US publicly traded companies by their probability of entering a future restructuring process with the Reorg Restructuring Risk Index (RRRI), available exclusively through Credit Cloud. The RRRI is a proprietary numerical indicator that reflects the probability of any US public company filing for bankruptcy. The RRRI score ranges from 0 to 100 – 0 meaning least likely and 100 meaning a chapter 11 filing is imminent. Historical Index score timelines are available starting from late 2020.

The restructuring risk index reinforces Credit Cloud's value as a powerful tool to dynamically analyze and forecast future restructuring situations.

What you will find in RRI

- Data points on more than 2,000 public companies, including a library of past RRRI values as well as new updates to restructuring probability calculations as new company financial statements are released
- Continuous analysis of hundreds of company financial statements and documents including SEC filings (8-K, 10-K, 10-Q, etc.), press releases and transcripts over a rolling look-back period
- Qualitative industry expertise from Octus internal experts in the restructuring field paired with cutting-edge data science technology

Sample screen

Reorg Restructuring Risk Index (RRRI) - Biggest increases with no advisors hired

Company	GICS Sector	Region	Latest Intel	Latest Intel Headline	Current RRI	Date of Change from ...	Previous RRI
[illegible]	Consumer Discretionary	North America	10/30/2024	Earnings: Company Name Total Revenue Rises	71	10/31/2024	5
[illegible]	Energy	North America	11/04/2024	Company Name Secures $843M Investment	82	11/06/2024	30
[illegible]	Materials	North America	09/17/2024	Ratings Alert: Moody's Ratings Downgrades	99	10/31/2024	60
[illegible]	Energy	North America	11/01/2024	Company Name to Capitalize on Global...	63	11/02/2024	28
[illegible]	Consumer Staples	North America	06/27/2024	Food and Packaging Manufacturers: Reduction...	40	05/16/2024	24

How customers use RRI

Buy side clients benefit from having a differentiated financial risk indicator input for their trading signals as well as opportunistic capital structure trades.

Investment banks and advisory firms use the RRRI to profile companies that are entering distress and identify potential new restructuring situations where they can advise.

Law firms use the RRRI to focus on the subset of companies at risk of filing for bankruptcy and can engage them ahead of time as potential new business opportunities.

Octus subscribers can access direct links to the most recent intel data on each company which often drives the nature of the change in the RRRI value.