

NOT YET PRICED IN

An AI Copilot for **Detecting Delayed** Market Reactions to Corporate Disclosures

From Text Signals → Delayed Reaction → **Better Analyst Prioritization**



THE PROBLEM

Markets don't always react immediately to important news. Opportunities **hide in the delay**.



Decision Support: Ranks which filings analysts should investigate first.

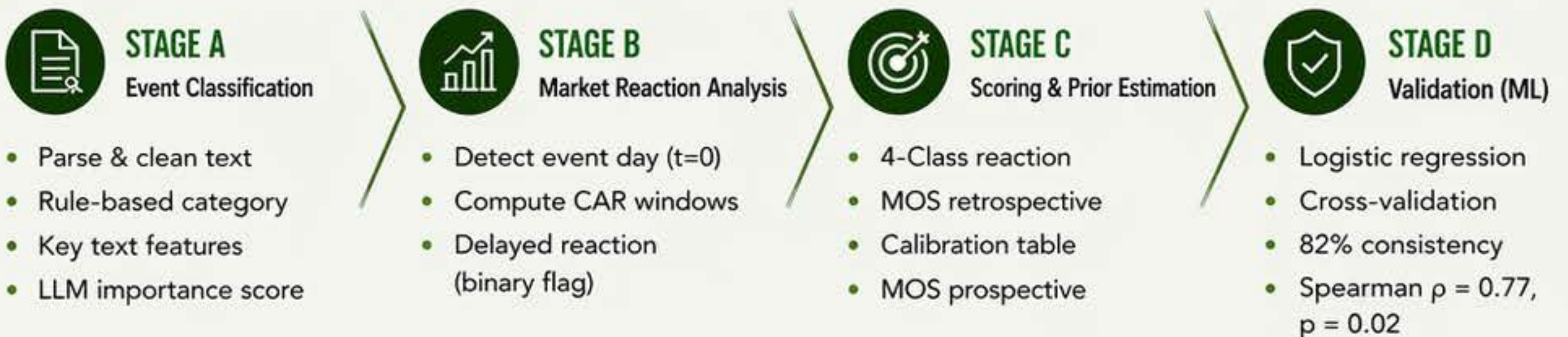
AT A GLANCE

474
filings analyzed (2023)

34
missed opportunities

82%
ML validation consistency

OUR APPROACH



“ We don't predict the future. We help you **see what the market hasn't yet.** ”

Scan to see our demo!



REAL EXAMPLE

BOEING CO.

Exec. change announced Dec 11, 2023

Delayed reaction (MOS 0.962)

Market fell -16% over next 5-20 days.



WHERE THE MARKET LOOKS AWAY.



KEY INSIGHTS



7.5% of filings show delayed reactions — rare, but high-value.



Top-ranked filings are 1.76x more likely to be delayed.

Our model finds what random misses.



Governance & M&A filings are the strongest delayed signals.

Backed by ML validation: $\rho = 0.77, p = 0.02$

EXAMPLE CASE

#1 BA — BOEING CO • MOS 0.962

FILING DETAILS

Filed: 2023-12-11

Category: Executive Change

Reaction: Delayed

LLM Importance: 5.0/5

MOS Score: 0.962

AI REASONING (SUMMARY)

The filing announces a significant executive appointment with Stephanie F. Pope as EVP & COO. It details her extensive experience and compensation package, indicating a notable leadership change.

MARKET REACTION

Day 0-1
-0.69%

Day 5-20
-16.00%

The stock declined further over the next 5-20 days.

WHY IT MATTERS



Detects what markets miss.



AI + Rules, Human-in-the-loop.



Interpretable, transparent, scalable.



Built for analyst decision support.



Scalable pipeline for hundreds of filings.



Combines unstructured text with market data.



AI + Rules for insight, rules for consistency.



Real-world ready for analyst workflows.

TEAM 10
Big Data Analytics

Shivanshu
Dagur

Parul
Chaudhary

Evelyn
Lai

Zhichen
Yang

Kristina D.
Paraiso



Scan to see our demo!

BIG DATA. REAL IMPACT. SMARTER DECISIONS. 2026