

7 historical matches.

0 with today's trend filter.

SOXX -6.79% ON 22 OCTOBER

An AI-assisted audit after the 22 October semiconductor sell-off.

STARTING RULE

RSI(14) and 20-day distance as weak as 22 Oct
30.80 and -12.91% (rounded for display)



6 below their 200-day average.

1 too early in the data to calculate it.

22 Oct close: 0.94% above its 200-day average.

No completed matches. Not zero risk.

The finish and the path

Seven completed events. Two different measurements.

MEDIAN 60-SESSION RETURN

+26.2%

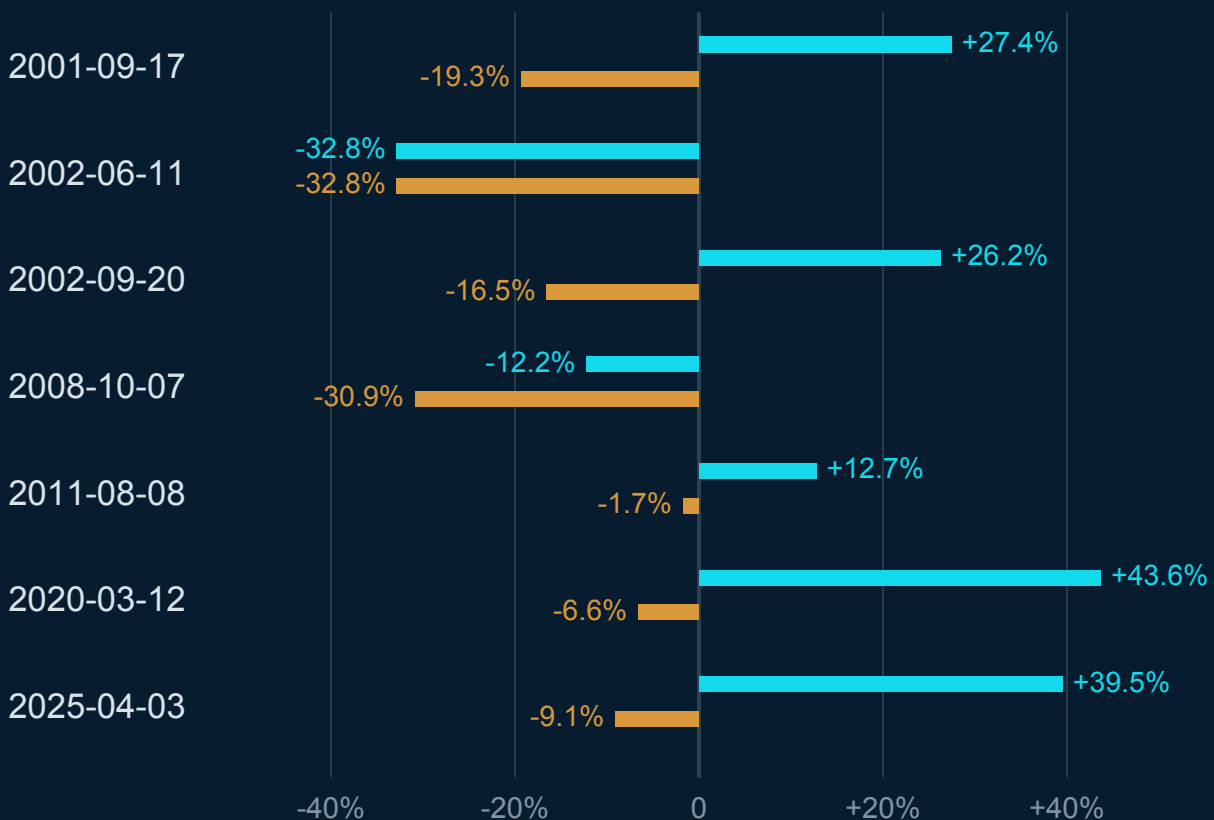
MEDIAN FURTHER LOSS

-16.5%

EVENT

● 60-session return

● Worst further close



Separate medians, not a joint forecast or risk limit.

Further loss: lowest close in the next 60 sessions vs signal close.

One screen. Four answers.

Change the selection rule. Report the sample.

HISTORICAL CONDITION	EVENTS	MEDIAN 60D
RSI only	24	+3.7%
20-day distance only	10	+11.9%
Both conditions	7	+26.2%

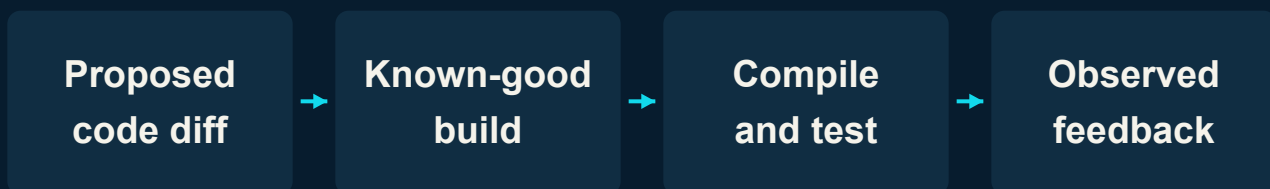
Both + above 200-day	0	No estimate
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The added trend filter is exploratory. Zero matches does not invalidate the broader sample. It exposes an assumption about transferring evidence between market regimes.

No sample is not a prediction.

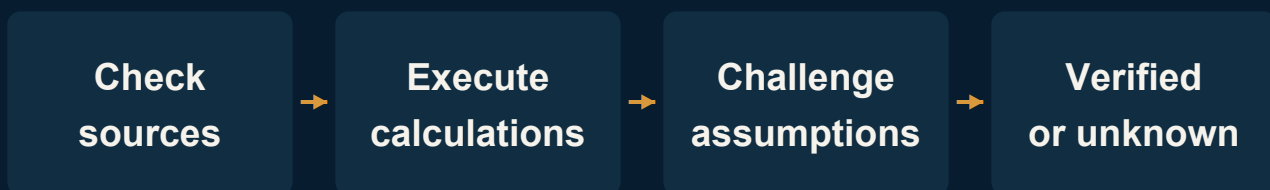
Test the work. Then test the test.

JANE STREET / CODING ASSISTANTS / 2025



John Crepezzi describes testing generated changes against a real codebase, with held-out examples for evaluation. The fluent answer is not the test result.

A DISCIPLINE TO APPLY TO MARKET ANALYSIS



This is a comparison of evaluation discipline. A compiler returns an immediate answer; a market forecast cannot.

No head-to-head risk-system benchmark is claimed.

Source: AI Engineer / John Crepezzi / 10:34-11:28

Try it on your next confident number.

1 Define the task.

Same data, same decision and same cost of being wrong.

2 Verify the answer.

Check source facts and execute the arithmetic.

3 Change an assumption.

Report the sample size and the path, not just the finish.

4 Test out of time.

A historical fit is not yet a predictive claim.

DATA AND METHOD

6,357 daily SOXX bars: 13 Jul 2001 to 22 Oct 2026.

Yahoo Finance split-adjusted closes, not total returns.

First qualifying close; exclude the next 60 sessions;
require all 60 future closing bars for every selected event.

Exact current RSI(14) and 20-day distance set thresholds;
rounded for display only. The trend filter is exploratory.

Thresholds chosen today: conditional history, not a validated
trading strategy. No dividends, costs or executable-entry
assumption. ETF composition changes across the sample.

Separate return and path-loss medians are not a joint forecast.

Data: Yahoo Finance / SOXX price history

Session close: Nasdaq / 22 October 2026