

# RobustQuant Weekly Compass

Weekend Edition | August 11, 2025

 **COMPASS FOR EMOTIONAL DISCIPLINE—NOT TRADING ADVICE**

*Objective weekly boundaries to reduce fear and greed.*

## 1 | At a Glance

Asset	Band for close Fri Aug 15	Range Width	Containment
S&P 500	6,214 – 6,630	±3.2%	34/36 (94.4%)
Gold (GLD)	297 – 331*	±5.4%	7/7 (100%)

*Target coverage: ~95% of weekly closes within the band*

\*newsletter-exclusive

**What counts as a breach and why it matters** → [robustquant.com/blog](https://robustquant.com/blog)

**Full track record (S&P 500)** → [robustquant.com/predictions#track-record](https://robustquant.com/predictions#track-record)

## 2 | This Week's One-Liner

**Both markets closed inside their weekly boundaries.** The Aug 12 China deadline creates volatility backdrop—treat the bands as an emotional anchor, not a trading signal.

S&P 500 finished near the middle of its band; Gold remained comfortably within bounds. By this framework: a normal week.

## 3 | Quick Market Context (Aug 4–10)

**What Happened:** • **China deadline:** Aug 12 trade truce expiration with potential tariff escalation to 145% • **EU strategic move:** Suspension of €21B retaliatory tariffs creates negotiating space

• **Manufacturing weakness:** PMIs contracting across US (48.0), China (49.3), Japan (48.8) •

**China diversification:** 7.2% export growth despite -21.7% decline to US • **Fed Governor exit:**

Adriana Kugler resigned 6 months early amid policy uncertainty

**Takeaway:** Policy noise elevated; price action still sat within "normal week" bounds.

## 4 | S&P 500 Band Details (Aug 15)

 **Weekly Band:** 6,214–6,630

 **Containment (since Nov 2024):** 34/36 (~94%)

### Where did we close?

Inside the band, near the middle (*the middle isn't a target*)

Band: [----6,060=====6,465----]

Close: ^ 6,390 (inside, typical week)

### How to read it (mindset, not signals):


- **Inside the band:** Normal weekly move → stick to your plan
- **Near edges:** Slow down; sanity-check position size and risk
- **Outside the band (breach):** Unusual week → reduce confidence until new band is set


**Positioning Guidance:**

- **Lower Band:** Consider systematic opportunities—depends on your plan
- **Middle Band:** Follow your existing strategy
- **Upper Band:** Depends on your strategy—long-term: continue, medium/short-term: profit zone for rebalancing

More on breaches → [robustquant.com/blog](https://robustquant.com/blog)

## 5 | Gold (GLD) Band Details (Aug 15)

 **Weekly Band:** 297–331 (*Newsletter-exclusive*)

 **Containment (since launch):** 7/7

### Where did we close?

Inside the band, around the middle (*middle ≠ goal*)

Band: [----291=====328----]

Close: ^ 313 (inside, typical week)


### How to read it:

Same logic as S&P. GLD can behave independently of equities; width reflects gold's typical weekly move.

- Positioning Guidance:**
- **Lower Band:** Depends on your plan—could be accumulation opportunity
  - **Middle Band:** No directional edge, follow your strategy
  - **Upper Band:** Depends on your strategy—long-term: hold, medium/short-term: consider profit-taking

*Small sample; expect occasional breaches over time.*

## 6 | How to Use This Compass

 **Practical Framework:** • **Boundary map, not a buy/sell tool** • **"Normal" vs "unusual":**

Inside = typical week; outside = unusual week (breach) • **The middle isn't a target** • **Timing, sizing, stops:** always per your own plan • **Multiple timeframes:** These are weekly ranges—your entry/exit timing depends on your system

 **Why High Containment  $\neq$  Guaranteed Edge**

Range width corresponds to implied volatility ( $\sigma$ ), targeting ~95% containment. This measures boundary accuracy, not directional prediction success.

Details on breaches → [robustquant.com/blog](https://robustquant.com/blog)

## 7 | Track Record (Transparency)

**Design target:** ~95% of Friday closes inside each pre-published weekly band.

**S&P 500 (since Nov 2024):** 35/37 inside (expected breaches at 95%  $\approx$  1–2; actual: 2)

**GLD since launch:** 8/8 inside (small sample; expect occasional breaches)

**Public log:** Bands are posted before the week begins; anyone can verify timing.

Full track record (S&P 500) → [robustquant.com/predictions#track-record](https://robustquant.com/predictions#track-record)

What a breach is and how I treat it → [robustquant.com/blog](https://robustquant.com/blog)

## 8 | What This Is / Isn't

**Is:** A weekly volatility-based compass to keep emotions in check.

**Isn't:** A signal, price target, or guarantee. Past containment  $\neq$  future outcome.

The ranges below map probable weekly boundaries; your specific actions—position size, timing, stop-loss—depend entirely on your plan.

• **Range** = normal weekly market movement • **Containment success** = systematic boundary accuracy confirmation

• **Past accuracy  $\neq$  future guarantee** • **Positioning decisions** = your responsibility based on your strategy

## 9 | Technical Methodology

**High-level:** Bands combine current volatility, prevailing trend, and short-term momentum. Weights are proprietary; ranges are published ahead of time and never back-edited. **Goal:** define "normal", notice "unusual".

The band is derived from a proprietary mix of current volatility, prevailing trend, and short-term momentum; weights and dynamic changes remain private, but each range is published before the week starts so anyone can confirm it's never retroactively adjusted.

## FAQ

### **Q: Should I buy at 6,300?**

A: This compass doesn't advise entries. It shows that 6,300 sits within the week's normal range; your plan decides actions.

### **Q: Why do closes often sit near the middle?**

A: Because the band is sized to typical weekly movement. The middle is descriptive, not predictive.

### **Q: What if Aug 12 headlines spike volatility?**

A: Watch for a breach. A close outside the band marks an unusual week; I reset expectations with the next band.

### **Q: What does "trade deadline volatility" mean?**

A: Headline noise amplification. Aug 12 creates emotional decision environment—compass provides structure when fear dominates.

More on breaches → [robustquant.com/blog](https://robustquant.com/blog)

## **Next Edition**

- Sunday, August 17 – bands for August 22 close
- Quick notes on social if volatility is exceptional

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*RobustQuant is a hobby project mapping market context. Not investment advice; past performance doesn't guarantee future results.*

📌 **Not reactive. Not speculative. Just structured, data-based guidance.**