RobustQuant Weekly Compass

Weekend Edition | September 1, 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 Sep 5	Range Width	Containment
S&P 500	6,311 – 6,725	±3.2%	35/37 (94.6%)
Gold (GLD)	305 – 333*	±4.4%	8/8 (100%)

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

What counts as a breach and why it matters → robustquant.com/blog
Full track record (S&P 500) → robustquant.com/predictions#track-record

2 | This Week's One-Liner

Systematic compass returns after brief pause. September brings critical Fed meeting backdrop with 70% rate cut probability—treat bands as anchor through central bank volatility.

Fresh boundaries for the final third of 2025. Methodology unchanged despite the break.

3 | Quick Market Context (Aug 25–31)

What Happened:

• **Nvidia earnings beat**: $46.7B revenue (+56% YoY), Q3 guidance $54B, reinforcing AI boom narrative

• **German inflation accelerates**: 2.1% YoY vs 2.0% expected, complicating ECB policy path
• **China manufacturing weakness**: PMI expected 49.4 (fifth consecutive month in contraction)

• **BoJ maintains hawkish stance**: Ueda signals conditions aligning for rate increases, Nakagawa reinforces commitment

• **Fed rate cut bets**: 70% probability for September despite consumer inflation expectations surging to 6.2%

Takeaway: Corporate earnings strength contrasts with broader economic softening; central bank divergence intensifies into September.

4 | S&P 500 Band Details (Sep 5)

🎯 **Weekly Band: 6,311–6,725**
📊 **Containment (since Nov 2024): 35/37 (~95%)**

Systematic approach resumes

Fresh compass for September with consistent methodology *(no retroactive adjustments during break)*

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New Band: [----6,311============================6,725----]
                              ^ 6,461 (current position)
```

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

5 | Gold (GLD) Band Details (Sep 5)

🎯 **Weekly Band: 305–333** *(Newsletter-exclusive)*
📊 **Containment (since launch): 8/8**

Safe-haven positioning into Fed meeting

Range reflects systematic calibration for central bank uncertainty *(middle ≠ goal)*

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New Band: [----305=================================333----]
                              ^ 318 (current position)
```

How to read it:

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

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 data 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 ≠ Guaranteed Edge**

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

Details on breaches → 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% ≈ 1–2; actual: 2)
GLD since launch: 8/8 inside (small sample; expect occasional breaches)

Summer break: Brief publishing pause during work-intensive period—track record and methodology unchanged.

Full track record (S&P 500) → robustquant.com/predictions#track-record
What a breach is and how I treat it → 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 ≠ 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 ≠ 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".**

Methodology remained consistent during summer break—no model changes or recalibrations. Fresh compass applies same systematic approach to current market conditions.

FAQ

Q: Should I buy at 6,500?
A: This compass doesn't advise entries. It shows that 6,500 sits within the week's normal range; your plan decides actions.

Q: Why restart now?
A: September brings critical Fed meeting and final-third volatility. Systematic boundaries become more valuable when central bank uncertainty peaks.

Q: What if September 16-17 Fed meeting spikes volatility?
A: Watch for a breach. A close outside the band marks an unusual week; I reset expectations with the next band.

Q: What do "corporate earnings vs economic softening" mean for markets?
A: Mixed signals create headline noise. Nvidia strength contrasts with manufacturing weakness—compass provides structure when narratives conflict.

More on breaches → robustquant.com/blog

Next Edition

• Sunday, September 7 – bands for September 12 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.**