RobustQuant Weekly Compass

Weekend Edition | September 8, 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 12	Range Width	Containment
S&P 500	6,334 – 6,746	±3.2%	36/38 (94.7%)
Gold (GLD)	319 – 349*	±4.5%	9/9 (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

Both markets closed inside their weekly boundaries after successful compass return. Fed meeting Sep 16-17 approaches with job market softening backdrop—treat bands as anchor through policy uncertainty.

S&P 500 finished in upper range territory; Gold closed near boundary edge. Systematic accuracy continues into critical Fed week.

3 | Quick Market Context (Sep 1–7)

What Happened:

• **US jobs disappoint**: Payrolls +22K vs expectations, unemployment steady 4.3%, prior months revised down 21K

• **Eurozone manufacturing expands**: PMI 50.7 (first expansion since June 2022 after two-year contraction)

• **China PMI divergence**: Caixin 50.5 vs official 49.4, services reach 15-month high at 53.0

• **ISM Manufacturing**: 48.7 vs 48.0 prior, New Orders Index jumps to 51.4 (first expansion in 6 months)

• **ECB Lagarde**: Warns against Trump control of US monetary policy as "very dangerous"

Takeaway: Labour market softening supports Fed cut case while manufacturing shows mixed global signals; eurozone resilience contrasts with US weakness.

4 | S&P 500 Band Details (Sep 12)

🎯 **Weekly Band: 6,334–6,746**
📊 **Containment (since Nov 2024): 36/38 (~95%)**

Where did we close?

Inside the band, in upper territory *(the middle isn't a target)*

```
Band:  [----6,311============================6,725----]
Close:                             ^ 6,482 (inside, successful return)
```

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 12)

🎯 **Weekly Band: 319–349** *(Newsletter-exclusive)*
📊 **Containment (since launch): 9/9**

Where did we close?

Inside the band, near upper boundary *(middle ≠ goal)*

```
Band:  [----305=================================333----]
Close:                             ^ 330.73 (inside, near edge)
```

How to read it:

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

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

Sample growing; 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): 36/38 inside (expected breaches at 95% ≈ 1–2; actual: 2)
GLD since launch: 9/9 inside (sample growing; expect occasional breaches)

Return success: Systematic accuracy maintained immediately after publishing pause.

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 publishing pause—no model changes or recalibrations. Successful return validates systematic approach continuity.

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 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 Fed meeting Sep 16-17 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 "labour market softening vs manufacturing mixed signals" mean for markets?
A: Divergent data creates policy uncertainty. US jobs weakness supports cuts while eurozone manufacturing strength complicates global outlook—compass provides structure when data conflicts.

More on breaches → robustquant.com/blog

Next Edition

• Sunday, September 14 – bands for September 19 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.**