

MMM Excess Liquidity Model v2

Optimal Preset Marker Reference v10.2

The authoritative customer reference for the Advanced v10.2 optimal preset marker layer. Built to separate raw signal states from the highest-value historical use cases identified in the OHLC expansion pass.

Canonical host	CRYPTOCAP:OTHERS 1W for crypto/risk-beta preset evidence
Default logic	Week-End held, confirmed weekly bars, T+1 implementable markers
Preset layer	Advanced v10.2 optimal presets with optional stats table and bitmask export
Status	Authoritative customer reference Updated May 2026

Quick answer

Use the optimal preset layer when you want the chart to show the cleanest historical uses of each signal rather than every raw state change. The highest-priority live visual layer is TURN + CORE, TURN Trend Reclaim, ALL4 Strict and ALL4 Buffered. CORE, REC, BRD and HLS remain useful context markers, but are hidden by default because they are better read as state evidence than headline trade signals.

Canonical research conventions

- Completed weekly signal bar; no intrabar confirmation.
- First qualifying bar after the preset cooldown.
- T+1 weekly open entry and fixed-horizon close exit in the OHLC research pass.
- 10bps entry plus 10bps exit, no leverage.
- Primary target asset for embedded stats: CRYPTOCAP:OTHERS.
- Visible TradingView markers can be shifted to T+1 by the Marker timing setting; AUTH exports remain unshifted signal-date logic.

Canonical signal definitions

Signal	Canonical definition	Role
CORE	composite_alt_score > 1 AND z_roc_26w_104w > 1 AND z_roc_104w_104w > 1	Excess-liquidity core strength
REC	risk_score >= 65	Crypto risk-score recovery / full risk-on threshold
BRD	composite_alt_score > 0.5 AND z_roc_26w_104w > 0.5 AND z_roc_104w_104w > 0.5	Broad positive liquidity state
TURN	risk_delta_4w >= 10	Fast 4-week improvement in the crypto risk score
HLS	z_level_104w > 1 AND z_roc_104w_104w > 1	High liquidity level plus slow long-cycle momentum
ALL4	CORE AND HLS AND REC AND TURN	Rare high-conviction cluster

Authoritative OTHERS preset stats

These are the static values embedded in the optional indicator stats table. They are reference values, not live-recalculated statistics.

Preset	Definition	CD/Hold	N	Median	Hit	Sharpe	MAE med/worst
CORE	C>1; 26>1; 104>1	8w / 4w	12	+8.3%	66.7%	2.54	-6.6% / -22.1%
REC	risk_score >= 65	8w / 4w	42	+7.8%	61.9%	1.59	-15.7% / -50.5%
BRD	C>.5; 26>.5; 104>.5	26w / 4w	7	+26.3%	85.7%	3.03	-4.7% / -21.4%
TURN + CORE	risk_delta_4w >= 10 AND CORE	13w / 4w	7	+10.6%	85.7%	3.83	-7.4% / -15.0%
TURN Trend	risk_score >= 50; risk_delta_4w >= 10; composite_alt_score >= 0; anchor/OTHERS weekly close > 13w SMA	26w / 13w	6	+65.5%	100.0%	3.01	-14.0% / -26.9%
HLS	z_level_104w > 1 AND z_roc_104w_104w > 1	13w / 4w	9	+22.3%	77.8%	3.72	-14.1% / -26.2%
ALL4 Strict	CORE AND HLS AND risk_score >= 65 AND risk_delta_4w >= 10	13w / 26w	3	+161.5%	100.0%	4.10	-15.8% / -23.6%
ALL4 Buffered	CORE AND HLS AND risk_score >= 63.5 AND risk_delta_4w >= 9.5	8w / 4w	5	+21.1%	80.0%	3.49	-9.0% / -15.8%

How the presets should be used

- **CORE**: liquidity-state context. Tradable as a short-window state, but better as background evidence.
- **REC**: recovery ingredient. Useful, but frequent; not a headline chart marker by default.
- **BRD**: sparse broad-positive backdrop marker. Strong in the scan, but should not dominate the visual layer.
- **TURN + CORE**: highest-Sharpe short-window TURN expression.
- **TURN Trend Reclaim**: highest-conviction medium-window TURN preset. In v10.2 it uses anchor/OTHERS weekly close > 13w SMA, not arbitrary host close.
- **HLS**: durable liquidity support. Best read as state support, not a standalone command.
- **ALL4 Strict**: rare proof-quality cluster. Very strong but tiny sample size.
- **ALL4 Buffered**: practical live-monitoring version of ALL4.

Bitmask export reference

The Advanced v10.2 script uses one hidden packed export to remain under TradingView plot limits while preserving overlapping same-bar presets.

Bit	Preset
1	REC
2	CORE
4	BRD
8	HLS
16	TURN + CORE
32	TURN Trend Reclaim
64	ALL4 Buffered
128	ALL4 Strict

Example: a bitmask value of 146 means ALL4 Strict (128) + TURN + CORE (16) + CORE (2).

Recommended live visual hierarchy

- Default visual focus: TURN + CORE, TURN Trend Reclaim, ALL4 Strict and ALL4 Buffered.
- Keep CORE, REC, BRD and HLS hidden unless doing research or context review.
- Use the optional stats table as a reference, not as live recalculated performance.
- Caveat: historical preset evidence does not prove causality and does not guarantee future returns.