

MMM SUITE - NEW USER PDF GUIDE

MMM Regime Returns Matrix v1

A macro-informed looking-glass for forward returns. Built to show what has historically paid after completed nowcast regimes.

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|-----------------------|---|
| Canonical host | SPY 1W |
| Default logic | Month-End held, T+1 implementable, anchored sampling, Buffered hold |
| Package | Included only in the \$299 Full Suite |
| Status | Authoritative customer README Updated May 2026 |

Quick answer

Use the Regime Returns Matrix after the regime is classified. It shows what the current completed regime has historically rewarded next, so allocation decisions are based on evidence rather than regime-label intuition.

What this guide is for

- Help a new user understand what this indicator does, what it does not do, and where it sits inside the wider MMM stack.
- Explain the outputs in plain English, show the default workflow, and answer the practical questions that usually come up first.
- Keep the focus on implementation discipline: confirmed data, canonical host charts, T+1 logic and the difference between diagnosis, regime classification and allocation evidence.

What it measures

Main outputs

- Current raw regime: the live regime reading on the host chart right now.
- Latest sampled regime: the last completed sampled regime; this is the key implementation field.
- Regime matrix: historical forward statistics for each asset in each regime bucket.
- Detail table: expanded statistics for the selected regime.
- Metric selector: Sharpe, annualized return, volatility, average return, win rate, N, best and worst.

Where it sits in the MMM stack

- Sits after regime classification.
- Dashboards and Nowcast Model tell you the state; the Matrix tells you which assets historically performed best after that completed state.
- Designed for benchmark-aware allocation evidence, not intraday signal-chasing.
- Full Suite-only because it depends on the three nowcast sources.

How to read it in plain English

- Each column is a regime bucket. Each row is an asset. Each cell is the chosen historical statistic for that asset after that regime.
- Higher cell values mean an asset has historically behaved better in that bucket under the selected settings.
- Month-End held and T+1 are deliberately conservative: they approximate what was implementable, not what looked best with hindsight.
- The most important header field is Latest sampled regime, not Current raw regime.

Recommended workflow

How a new user should actually use it

- At month-end or the first confirmed bar of the new month, note the Latest sampled regime.
- Choose a horizon that matches the sleeve: 1 for next-month tilt, 3 for swing allocation, 6 for more durable exposure.
- Start with Sharpe, then check N, best, worst and consistency across assets.
- Build from the completed state, then use live transition tools for conviction rather than constantly redoing the formal allocation.

Common mistakes to avoid

- Do not allocate from Current raw regime when your framework is completed sampled states.
- Do not treat the highest Sharpe cell as enough on its own. Check N, best, worst and table context.
- Do not keep changing the monthly book every day because the raw regime flickers.
- Do not fight the historical response just because a regime label sounds bearish or bullish.

Wiring and companion tools

Hidden source plots / inputs

- GROW_NOWCAST_SOURCE - Growth nowcast input.
- INFL_NOWCAST_SOURCE - Inflation nowcast input.
- LIQ_NOWCAST_SOURCE - Liquidity nowcast input.
- Anchor symbol - SPY is canonical for sampled timing and regime locking.

Best companion indicators

- Nowcast Model first, so the slower structural regime is clear.
- Grand Composite for top-down context around anchor versus impulse.
- The three pillar dashboards if you want to diagnose why the regime looks the way it does.

New-user checklist

- Use SPY 1W unless you have a strong reason not to.
- Prefer Month-End, T+1 implementable, anchored sampling and Buffered hold while learning.
- Read Latest sampled regime before looking at cells.
- Check horizon, metric and N before making decisions.
- Remember: regime first, historical response second, allocation third.

FAQ

| Question | Answer |
|--|--|
| Current raw versus Latest sampled? | Current raw is the live reading now. Latest sampled is the last locked sampled state. For implementation, Latest sampled is the important one. |
| What does T+1 implementable mean? | The return window starts from the next implementable sampled close, not from a lookahead reading. |
| What do 1, 3 and 6 horizons mean? | With Month-End sampling, they map roughly to the next month, next three months and next six months of sample-to-sample exposure. |
| Should I always choose the top Sharpe asset? | No. Check N, best, worst and table context. You are usually building a sleeve, not worshipping one cell. |
| What is the simplest live rule? | Use the last completed month-end state to set the next month allocation, then use live context to judge conviction. |

Support and practical notes

- \$199 Momentum Dashboards bundle = Growth, Inflation and Liquidity. \$49 Signals = Crypto Risk Score x Excess Liquidity standalone. \$299 Full Suite = Momentum Dashboards + Nowcast Model + Grand Composite + Regime Returns Matrix + Signals.
- One-time purchase. Lifetime updates. TradingView invite-only access is granted manually after verification, usually within 24 hours and often sooner. Refunds are available within 14 days if the product is not right for you. Educational tool only; not financial advice.
- Support contact: support@macromarketmodel.com