MMM SUITE - NEW USER PDF GUIDE

MMM Regime Returns Matrix v1

A plain-English guide to the public TradingView indicator. Built to turn completed MMM nowcast regimes into practical allocation evidence.

Canonical host	SPY 1W
Recommended live view	4 Regimes (G + I only), Month-End, T+1 implementable
Refinement view	8 Regimes (G + I + L) to test whether Liquidity sharpens the decision
Default discipline	Set anchor symbol to SPY, Buffered hold, mid / band 50 / 5, source smoothing 2
Fixed start	On, date 2011-07-31. This is the first clean month-end sample; the first scored T+1 return period begins in August 2011.
Package	Included only in the $299 Full Suite
Status	Authoritative customer README | Updated June 2026 | Public indicator v1

Quick answer

The Regime Returns Matrix does not predict the next candle. It asks a more useful allocation question: after completed MMM macro regimes like this, which assets have historically had the best sample-to-sample returns? Use it after the Nowcast Model classifies the regime, then use the matrix and detail table to rank assets by Sharpe, N, drawdown context and consistency.

Core principle

- Use the completed sampled regime as the starting point, not live intraperiod movement.
- Use 4-regime mode as the main live allocation view.
- Use 8-regime mode as a refinement layer to test whether Liquidity sharpens the broad decision.
- Use the matrix and detail table as allocation evidence, then apply your own risk limits, sizing discipline and portfolio rules.

What it does

Purpose

- Reads the Growth, Inflation and Liquidity nowcast sources.
- Classifies the current macro regime under either the 4-regime or 8-regime convention.
- Scores selected assets by historical sample-to-sample behaviour after those regimes.
- Shows a broad matrix plus a selected-regime detail table so users can rank assets rather than guess from regime labels.

Component	Plain-English meaning
Header table	Shows setup, regime convention, sampling, anchor, attribution, current raw regime, latest sampled regime, actionable regime now, latest attributed regime, validation and fixed-start status.
Regime matrix	Rows are assets, columns are regime buckets, and cells show the selected statistic for each asset/regime pair.
Detail table	Expands one selected regime and sorts assets by the chosen detail metric.
Metric selector	Choose Sharpe, annualized return, annualized volatility, average return, win rate, N, best, or worst.
Nowcast lines	Optional plotted Growth / Inflation / Liquidity nowcast lines for visual context.

What it is not

- Not an intraday signal or day-trading model.
- Not a standalone buy/sell system on its own.
- Not a guarantee that the top-ranked asset will outperform next month.
- Not a source-code or alpha-rebuild guide. It is a customer-facing implementation guide.

Canonical setup

Recommended public v1 settings

Host chart	SPY
Timeframe	1W
Regime convention	4 Regimes (G + I only) for the main live allocation view
Sampling	Month-End
Return attribution	T+1 (implementable)
Threshold mode	Buffered hold
Mid / band	50 / 5
Source smoothing	2
Anchor symbol	Set to SPY
Fixed start	On
Start date	2011-07-31

The 2011-07-31 start date is used as the first clean month-end sample. Under T+1, the first scored return period begins in August 2011.

Why 4 regimes first?

- 4-regime mode pools both liquidity states into the broad Growth / Inflation family: Goldilocks, Overheat, Stagflation and Contraction.
- This creates larger samples and a cleaner live allocator for most users.
- 8-regime mode splits each family into Loose / Tight liquidity states. Use it to see whether liquidity meaningfully sharpens the broad decision.
- Practical framing: 4 Regimes = core allocator. 8 Regimes = refinement layer.

Sampling, anchoring and fixed start

- Sampling can be Week-End or Month-End. For the main public workflow, use Month-End.
- The anchor symbol controls the sampling clock. Set it to SPY for the canonical public workflow.
- The anchor timeframe is derived from the sampling choice: W for Week-End, M for Month-End.
- Fixed start restricts scored history to a point where the nowcast sources are available. Use 2011-07-31 for the public SPY 1W setup.

Source wiring and controls

Nowcast sourcing

The Matrix needs three source inputs: Growth nowcast, Inflation nowcast and Liquidity nowcast. If the inputs are not wired, TradingView will usually default them to Close, and the Matrix will be wrong.

- Where available, wire directly to the Momentum Dashboard source plots: GROW_NOWCAST_SOURCE, INFL_NOWCAST_SOURCE and LIQ_NOWCAST_SOURCE.
- If using the Nowcast Model as the source instead, select its corresponding Growth, Inflation and Liquidity nowcast plots.
- Do not leave any of the three source inputs on Close.
- If the table looks wrong, check source wiring before assuming the regime logic is wrong.

Control	What it does	Recommended use
Regime convention	Switches between 4 broad regimes or 8 liquidity-split regimes.	4 Regimes for main allocation; 8 Regimes for refinement.
Sampling	Chooses whether the sampled state updates weekly or monthly.	Month-End for the core suite workflow.
Return attribution	Controls whether returns are assigned contemporaneously or T+1.	T+1 implementable.
Threshold mode	Hard midline flips at 50; Buffered hold uses mid +/- band.	Buffered hold. With 50 / 5, this creates a 45 / 55 buffer.
Source smoothing	EMA smoothing on the nowcast source inputs.	2.
Validation	Off uses full sample; Block OOS scores only out-of-sample blocks.	Off for normal use; Block OOS for stress testing.
Fixed start	Excludes observations before the chosen date from the scored matrix.	On, 2011-07-31 for public SPY setup.

T+1 logic and regime labels

T+1 in plain English

Under Month-End + T+1, the regime recorded at one month-end is used for the following allocation period. The following month return is then attributed back to the prior sampled regime. This avoids lookahead because you only act after the sample is known.

- End of February: record the February sampled regime.
- March: hold the allocation implied by the February regime.
- End of March: measure the February month-end to March month-end return.
- That March return is credited to the February regime in the stats engine.

Header field	Meaning	Use
Current raw regime	The live regime reading on the current bar using current G/I/L values. It can move before the sampling period completes.	Context only. Do not use as the formal monthly allocation field.
Latest sampled regime	The most recent completed sampled regime under the current script calculation.	Primary implementation field.
Actionable regime now	The completed regime state that should guide the current T+1 allocation/review period.	Use this for current allocation decisions.
Latest attributed regime	The regime bucket to which the latest completed return observation is assigned for statistics.	Stats/attribution field, not always the same as current allocation field.

Auditability note

RRM v1 does not include an official in-indicator regime lock. Once a sampling period completes, the displayed sampled value is the completed sampled regime under the current script calculation. For auditability, keep an external month-end ledger, screenshot, or CSV record because Pine/TradingView can recalculate history if source data revises or the script reloads.

Best workflow

Monthly allocation workflow

- 1. Use SPY 1W with the canonical settings and confirmed nowcast source wiring.
- 2. Read Actionable regime now. That is the practical T+1 field.
- 3. Inspect the broad matrix for the current 4-regime bucket.
- 4. Inspect the detail table for the selected regime.
- 5. Rank assets primarily by Sharpe, then confirm with N, Worst%, Best%, Win Rate and asset context.
- 6. Allocate toward assets that historically fit the current regime and reduce or avoid assets that do not.
- 7. Use the Nowcast Model, Grand Composite, pillar dashboards and live transition tools for conviction and risk management, not for constantly rewriting the monthly book.

Metric	How to use it
Sharpe	Best starting point for ranking because it balances return and volatility.
Annualized Return %	Shows the annualized return implied by sample-to-sample observations in that regime.
Annualized Volatility %	Shows how volatile that asset has historically been in the regime bucket.
Average Return %	Simple average sample return.
Win Rate %	Percentage of positive observations.
N	Number of observations. Higher N usually gives more confidence.
Best %	Best historical sample return in that bucket.
Worst %	Worst historical sample return. Essential for sizing and risk control.

Common mistakes to avoid

- Do not rank only by the highest Sharpe cell. Check N and downside context.
- Do not treat Current raw regime as the allocation state when using Month-End sampled T+1 logic.
- Do not assume a bullish-sounding regime must favor equities or a bearish-sounding regime must not. Let the historical response override intuition.
- Do not confuse 8-regime refinement with a higher-conviction signal if N becomes too small.

FAQ

Question	Answer
What is this for?	To turn MMM macro regime classifications into practical asset-allocation evidence.
Which regime mode should I use?	Use 4 Regimes as the default live decision layer. Use 8 Regimes as the tactical refinement layer to test whether Liquidity improves the asset ranking.
Why use T+1?	Because it is implementable and avoids assigning returns to a regime you could not yet have known.
Why use Buffered hold?	It reduces noisy flipping around the midline. At the recommended 50 / 5 default, the buffer is 45 / 55.
Why do 4-regime counts look bigger?	Because each broad regime pools both liquidity states together.
Does public RRM v1 have 1 / 3 / 6 horizons?	No. The public Matrix v1 in this guide is sample-to-sample under the selected sampling mode. Older docs or research tools may mention horizons; this public guide should not.
What should I rank by?	Start with Sharpe, then confirm with N, Worst%, Best% and Win Rate depending on your strategy goals.
Can this generate alpha on its own?	It is strongest as a macro-aware allocation filter. With proper rules, risk limits and implementation discipline, it can help users build more robust regime-conditioned strategies.
Why is my output wrong or unstable?	Check SPY 1W, source wiring, Month-End sampling, T+1 attribution, anchor SPY, Buffered hold, source smoothing 2, and Fixed start On from 2011-07-31.
Can completed values change later?	TradingView/Pine can recalculate if sources revise or the script reloads. Keep an external ledger or screenshots for auditability.

Release notes and support

Public indicator notes reflected in this guide

- Apr 20: MMM Regime Returns Matrix v1 released as a practical allocator built from Growth, Inflation and Liquidity nowcast sources.
- Apr 22: Anchored sampling / fixed-start workflow added so sampling can begin only once the required nowcast history is available. For SPY 1W, use 2011-07-31 as the first clean month-end sample.
- Apr 25: Fixed TradingView error related to setting the fixed start date time.
- June 2026 guide update: removed outdated horizon references, clarified 4-regime live allocator vs 8-regime refinement, clarified source wiring and fixed-start wording, and clarified that RRM v1 has no official in-indicator lock.

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

Website replacement note

This file should replace the older Regime Returns Matrix PDF on the website. The older version contains outdated horizon language and incomplete sampling/source-wiring guidance. This updated version is aligned to the public RRM v1 indicator and the customer-facing TradingView notes.