

Indeed, you have shown an example of very unique and useful model. If you have 0.99 correlation with MM, but your CORR is 1% vs -1%, that would mean that you found 1% of stocks which significantly changes the output of model. In my opinion, that model is even better than model with 0 correlation with MM and 1% CORR.

I can be also completely wrong here, but that is my intuition.