Corn AMO USDM Amplifier

Built per KYM corn dossier proposed Z-script.

David Stendahl · Market Lab Analytics · November 7, 2026

What this signal is

Built per KYM corn dossier proposed Z-script.

The composite is bounded between minus one and plus one through tanh. On 2012-07-25 it reached its series maximum plus 1.000 and on 2000-12-04 its series minimum minus 0.994.

Today the composite reads near +0.01. See live page for current state.

• • •

How the inputs compose

Built per KYM corn dossier proposed Z-script.

The engine also computes four confirming features: five-day velocity, 60-day volatility regime, 60-day correlation with corn returns, 63-day lag-1 autocorrelation.

• • •

What the state-conditional returns have actually done

The corn forward-60-day return baseline (unconditional) is mean plus 0.29 percent, median minus 1.01 percent.

> **Reference baseline (8,989 corn-aligned forward-60-day windows over the live engine window)**
>
> Corn forward-60-day return baseline: mean plus 0.29 percent, median minus 1.01 percent. Phase 0 source: Z2899 engine parquet joined with CBOT corn back-adjusted continuous closes.

AMO phase amplifies drought (Phase +1), 3,164 trading days, returned on average plus 1.98 percent.

Normal (Phase +0), 1,816 trading days, returned on average minus 1.71 percent.

AMO phase dampens drought (Phase −1), 4,009 trading days, returned on average minus 1.88 percent.

• • •

Three cases that frame how to read the signal

Case 1: 2012-07 composite series maximum

On 2012-07-25 the composite reached its series maximum plus 1.000. Corn subsequent 60-day behavior aligned with the amo phase amplifies drought regime pattern.

Case 2: 2000-12 composite series minimum

On 2000-12-04 the composite reached its series minimum minus 0.994. Corn subsequent 60-day behavior aligned with the amo phase dampens drought regime pattern.

Case 3: July 2012 US drought window

The July 2012 US corn-belt drought drove a +40% price run in weeks and revalued many corn signals; many composites moved to extreme regime states during the window.

• • •

How to use the signal today

This is a regime detector on a 60-day forward horizon.

Three best uses. First, as a regime filter for corn exposure (Phase +1 equals amo phase amplifies drought). Second, as a cross-check against price-momentum and weather signals. Third, as a transition-window warning, pairing with price-based signals for conviction.

• • •

Methodology notes

Built per KYM corn dossier proposed Z-script.

The 1990 start reflects the earliest reliable source coverage.

• • •

What this signal does not cover

Four caveats. The signal is a regime detector, not a timing signal. State-conditional means hold on average, not for every individual window. Regime persistence varies with growing-season and macroeconomic backdrop. Individual regime windows can run much longer or shorter than mean sample. State-conditional edges are backward-looking empirical averages. Future regimes may differ. The baseline is CBOT corn back-adjusted continuous (C1150BD).

Not investment advice. Signal readings and empirical statistics are derived from publicly available data sources. (c) 2026 David Stendahl.