

# Futures-Intel AI Pro — Daily Digest

Equity Curve

20260127

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Generated at: 2026-01-27 20:08:45

## Risk Warning / 风险提示

风险提示：本报告由 Futures-Intel AI 自动生成，仅供信息参考，不构成任何投资建议或交易依据。期货/衍生品交易风险极高，可能导致全部本金损失。请在充分理解产品特性与风险后，独立决策并自担风险。

## Backtest Snapshot

Generated from audited signals via python -m scripts.backtest\_engine.

Trades	21	Min Weight	1	Horizon	4h
Cumulative	-1.65%	Win Rate	48%	Profit Factor	0.64
Max Drawdown	3%	Final Equity	98354.06		

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## Daily Digest (2026-01-27)

Generated at: 2026-01-27 18:18 (Asia/Shanghai)

### 系统胜率看板 (last 7 days)

Top 3 Sources: - 1. Fed: 49% (n=39)

Top 3 Symbols: - 1. IF0: 73% (n=11, avg=-0.05%) - 2. SC0: 36% (n=11, avg=-0.05%) - 3. AU0: 35% (n=17, avg=-0.27%)

### 全球情报追踪 (last 24h)

#### China (5 events)

- [2026-01-27 16:54] 关于对部分客户采取限制开仓监管措施的公告 | Impact=4 | Source=SHFE Notices
- SHFE has imposed restrictions on opening new positions for 9 groups of accounts due to exceeding intraday trading limits, violating exchange rules.
- [2026-01-27 16:36] 关于对相关客户采取限制开仓、限制出金监管措施的公告 | Impact=4 | Source=SHFE Notices
- SHFE has imposed regulatory measures on 18 clients across 3 groups for suspected failure to declare actual control relationships in tin and silver futures trading.

- [2026-01-26 21:31] 上海国际能源交易中心发布关于调整国际铜期货相关合约涨跌停板幅度和交易保证金比例的通知 | Impact=4 | Source=SHFE Notices
- 上海国际能源交易中心调整国际铜期货合约的涨跌停板幅度和交易保证金比例，自2026年1月28日收盘结算时起生效。
- [2026-01-26 21:31] 关于调整铜等期货相关合约涨跌停板幅度和交易保证金比例的通知 | Impact=4 | Source=SHFE Notices
- SHFE announces adjustments to price limits and margin requirements for copper and aluminum futures contracts, effective from the settlement after market close on January 28, 2026.
- [2026-01-26 21:31] 关于调整白银、锡期货相关合约交易限额的通知 | Impact=4 | Source=SHFE Notices
- SHFE adjusts position limits for silver and tin futures contracts, effective from January 27, 2026, setting maximum daily opening positions for specific contract months.

## Section 1: The Pulse (last 24h)

- [2026-01-27 16:54] SHFE Notices | Impact=4 | 关于对部分客户采取限制开仓监管措施的公告
- Facts: SHFE has imposed restrictions on opening new positions for 9 groups of accounts due to exceeding intraday trading limits, violating exchange rules.
- URL: [https://www.shfe.com.cn/publicnotice/notice/202601/t20260127\\_830255.html](https://www.shfe.com.cn/publicnotice/notice/202601/t20260127_830255.html)
- Signals:
  - Silver (AG0) neutral w=4: SHFE imposed restrictions on opening new positions for 9 account groups due to exceeding intraday trading limits (Article 16 of Abnormal Trading Behavior Management Measures), with historical notices indicating focus on silver futures. Bull: reduced speculation may support prices; Bear: direct buying pressure reduction and regulatory uncertainty. Specific contracts unclear, adding risk. No upcoming CN macro events, but failure-aware warnings suggest cautious interpretation.
  - Levels: S/R=16870.00/30020.00
  - Action: Monitor SHFE silver futures for price impact post-restrictions; no specific support/resistance levels provided.
  - Market: Market Context (AG0, as-of 2026-01-27): Price=28300.00, Position=100% of 3y range, Above 20D MA (20D=21532.10, 60D=16157.65). Levels(S/R, 20D)=16870.00/30020.00. ATR14=1702.50. Vol20D=4.64%.
  - Memory:
    - 2026-01-27T08:36:48+00:00 | SHFE Notices | 关于对相关客户采取限制开仓、限制出金监管措施的公告: Source: SHFE Notices Title: 关于对相关客户采取限制开仓、限制出金监管措施的公告 Summary: SHFE has imposed regulatory measures on 18 clients across 3 groups for suspected failure to declare actu...
    - 2026-01-26T13:31:25+00:00 | SHFE Notices | 关于调整白银、锡期货相关合约交易限额的通知: Source: SHFE Notices Title: 关于调整白银、锡期货相关合约交易限额的通知 Summary: SHFE adjusts position limits for silver and tin futures contracts, effective from January 27, 2026, setting maxi...

- Tin (SN0) neutral w=4: SHFE restricted 9 account groups from opening new positions for exceeding intraday limits, with historical references to tin futures adjustments. Bull: regulatory oversight could stabilize prices; Bear: immediate demand reduction and speculative cooling may pressure prices. Uncertainty persists on affected contracts. Consider failure-aware warnings to avoid overconfidence. No imminent macro events in CN markets.
- Levels: S/R=316730.00/462720.00
- Action: Observe tin futures for reactions to SHFE restrictions; lack of market levels necessitates caution.
- Market: Market Context (SN0, as-of 2026-01-27): Price=451160.00, Position=100% of 3y range, Above 20D MA (20D=383084.00, 60D=333560.17). Levels(S/R, 20D)=316730.00/462720.00. ATR14=27711.43. Vol20D=4.08%.
- Memory:
  - 2026-01-27T08:36:48+00:00 | SHFE Notices | 关于对相关客户采取限制开仓、限制出金监管措施的公告: Source: SHFE Notices Title: 关于对相关客户采取限制开仓、限制出金监管措施的公告 Summary: SHFE has imposed regulatory measures on 18 clients across 3 groups for suspected failure to declare actu...
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- Facts: SHFE has imposed regulatory measures on 18 clients across 3 groups for suspected failure to declare actual control relationships in tin and silver futures trading.
- URL: [https://www.shfe.com.cn/publicnotice/notice/202601/t20260127\\_830254.html](https://www.shfe.com.cn/publicnotice/notice/202601/t20260127_830254.html)
- Signals:
  - Silver (AG0) neutral w=4: SHFE restricted 18 clients from opening new silver futures positions for 1 month due to suspected control relationship violations. Bull: may reduce short-term selling pressure, supporting bullish trend (price at 100% of 3y range, above 20D MA). Bear: could trigger liquidations or dampen demand, especially near resistance (30020). High volatility (ATR14=1702.50) adds uncertainty; specific volumes not disclosed.
  - Levels: S/R=16870.00/30020.00
  - Action: Watch price near resistance at 30020; support at 16870. Regulatory action may increase volatility with no upcoming CN macro events.
  - Stop: 25746.25
  - Market: Market Context (AG0, as-of 2026-01-27): Price=28300.00, Position=100% of 3y range, Above 20D MA (20D=21532.10, 60D=16157.65). Levels(S/R, 20D)=16870.00/30020.00. ATR14=1702.50. Vol20D=4.64%.

- Memory:

- 2026-01-26T13:31:25+00:00 | SHFE Notices | 关于调整白银、锡期货相关合约交易限额的通知: Source: SHFE Notices Title: 关于调整白银、锡期货相关合约交易限额的通知 Summary: SHFE adjusts position limits for silver and tin futures contracts, effective from January 27, 2026, setting maxi...

- 2026-01-25T15:33:26+00:00 | Fed | Agencies announce dollar thresholds for applicability of truth in lending and consumer leasing rules for consumer credit and lease transactions: Source: Fed Title: Agencies announce dollar thresholds for...

- Tin (SN0) neutral w=4: SHFE imposed 1-month position opening restrictions on 18 clients for suspected control relationship violations in tin futures. Bull: may limit new selling, supporting strong trend (price at 100% of 3y range, above 20D MA). Bear: could lead to forced unwinding or reduced trading, with price near resistance (462720). High volatility (ATR14=27711.43) and lack of volume details weaken evidence.

- Levels: S/R=316730.00/462720.00

- Action: Monitor near resistance at 462720; support at 316730. Regulatory measures likely drive short-term moves amid high volatility.

- Stop: 408586.36

- Market: Market Context (SN0, as-of 2026-01-27): Price=451160.00, Position=100% of 3y range, Above 20D MA (20D=383084.00, 60D=333560.17). Levels(S/R, 20D)=316730.00/462720.00. ATR14=27711.43. Vol20D=4.08%.

- Memory:

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- 2026-01-25T15:33:26+00:00 | Fed | Agencies announce dollar thresholds for applicability of truth in lending and consumer leasing rules for consumer credit and lease transactions: Source: Fed Title: Agencies announce dollar thresholds for...

- [2026-01-26 21:31] SHFE Notices | Impact=4 | 上海国际能源交易中心发布关于调整国际铜期货相关合约涨跌停板幅度和交易保证金比例的通知

- Facts: 上海国际能源交易中心调整国际铜期货合约的涨跌停板幅度和交易保证金比例, 自2026年1月28日收盘结算时起生效。

- URL: [https://www.shfe.com.cn/publicnotice/notice/202601/t20260126\\_830249.html](https://www.shfe.com.cn/publicnotice/notice/202601/t20260126_830249.html)

- Signals:

- 国际铜 (-) neutral w=4: SHFE/INE adjusts price limits to 9% and margin ratios to 10% (hedging) and 11% (general) for international copper futures, effective Jan 28, 2026. Similar to Fact ID 29's adjustment for copper and aluminum, this regulatory change may increase trading flexibility and volatility, but does not directly impact supply/demand fundamentals. Historical reference shows

coordinated SHFE adjustments, suggesting a standardizing move that could stabilize or signal higher risk.

- Action: Watch for market reaction around Jan 28 effective date; note potential further adjustments under risk management rules as per uncertainty notes.
- Memory:
  - 2026-01-26T13:31:25+00:00 | SHFE Notices | 关于调整铜等期货相关合约涨跌停板幅度和交易保证金比例的通知: Source: SHFE Notices Title: 关于调整铜等期货相关合约涨跌停板幅度和交易保证金比例的通知 Summary: SHFE announces adjustments to price limits and margin requirements for copper and aluminum futur...
  - 2026-01-25T15:33:26+00:00 | Fed | Minutes of the Federal Open Market Committee, December 9–10, 2025: Source: Fed Title: Minutes of the Federal Open Market Committee, December 9–10, 2025 Summary: The Federal Open Market Committee (FOMC) h...
- [2026-01-26 21:31] SHFE Notices | Impact=4 | 关于调整铜等期货相关合约涨跌停板幅度和交易保证金比例的通知
- Facts: SHFE announces adjustments to price limits and margin requirements for copper and aluminum futures contracts, effective from the settlement after market close on January 28, 2026.
- URL: [https://www.shfe.com.cn/publicnotice/notice/202601/t20260126\\_830245.html](https://www.shfe.com.cn/publicnotice/notice/202601/t20260126_830245.html)
- Signals:
  - Copper (CU0) neutral w=4: SHFE adjusts copper futures: price limit to 9%, margins to 10% (hedging) and 11% (general) effective Jan 28. Bull argues reduced capital may support breakout above 105650 resistance; bear cites increased volatility risk and uncertainty near resistance. Market at 92% of 3y range suggests caution; further adjustments possible under SHFE rules.
  - Levels: S/R=96010.00/105650.00
  - Action: Monitor near resistance 105650.00; adjustments effective Jan 28 may increase volatility, with support at 96010.00.
  - Market: Market Context (CU0, as-of 2026-01-26): Price=101880.00, Position=92% of 3y range, Above 20D MA (20D=101428.00, 60D=93362.67). Levels(S/R, 20D)=96010.00/105650.00.
  - Memory:
    - 2026-01-26T13:31:25+00:00 | SHFE Notices | 关于调整白银、锡期货相关合约交易限额的通知: Source: SHFE Notices Title: 关于调整白银、锡期货相关合约交易限额的通知 Summary: SHFE adjusts position limits for silver and tin futures contracts, effective from January 27, 2026, setting maxi...
    - 2026-01-26T13:31:25+00:00 | SHFE Notices | 上海国际能源交易中心发布关于调整国际铜期货相关合约涨跌停板幅度和交易保证金比例的通知: Source: SHFE Notices Title: 上海国际能源交易中心发布关于调整国际铜期货相关合约涨跌停板幅度和交易保证金比例的通知 Summary: 上海国际能源交易中心调整国际铜期货合约的涨跌停板幅度和交易保证金比例, 自2026年1月28日收盘结算时起生效。 Key Facts: - 调...

- Aluminum (AL0) neutral w=4: SHFE adjusts aluminum futures: price limit to 9%, margins to 10% (hedging) and 11% (general) effective Jan 28. Bull sees potential move to 25075 resistance from high momentum; bear warns of increased costs and risk aversion. Price at 94% of 3y range indicates overbought; uncertainty from possible further adjustments.
- Levels: S/R=22110.00/25075.00
- Action: Watch resistance at 25075.00; adjustments effective Jan 28 could sway short-term moves, with support at 22110.00.
- Market: Market Context (AL0, as-of 2026-01-26): Price=24215.00, Position=94% of 3y range, Above 20D MA (20D=23887.00, 60D=22505.83). Levels(S/R, 20D)=22110.00/25075.00.
- Memory:
  - 2026-01-26T13:31:25+00:00 | SHFE Notices | 关于调整白银、锡期货相关合约交易限额的通知: Source: SHFE Notices Title: 关于调整白银、锡期货相关合约交易限额的通知 Summary: SHFE adjusts position limits for silver and tin futures contracts, effective from January 27, 2026, setting maxi...
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- [2026-01-26 21:31] SHFE Notices | Impact=4 | 关于调整白银、锡期货相关合约交易限额的通知
- Facts: SHFE adjusts position limits for silver and tin futures contracts, effective from January 27, 2026, setting maximum daily opening positions for specific contract months.
- URL: [https://www.shfe.com.cn/publicnotice/notice/202601/t20260126\\_830244.html](https://www.shfe.com.cn/publicnotice/notice/202601/t20260126_830244.html)
- Signals:
  - Silver (AG0) neutral w=4: SHFE imposes daily opening limit of 800 lots for silver futures (AG2602-AG2612, AG2701) effective Jan 27, 2026, with hedging/market-making exempt. Bull argue limits reduce speculative short-selling and support prices; bear argue they cap speculative buying and increase risk near resistance at 30020. Current price at 28300.00 is 100% of 3y range and above MAs, but ATR14=1702.5 indicates volatility. Mixed impact likely.
  - Levels: S/R=16870.00/30020.00
  - Action: Monitor near resistance at 30020.00 and support at 16870.00 for price action.
  - Stop: 25746.25
  - Market: Market Context (AG0, as-of 2026-01-27): Price=28300.00, Position=100% of 3y range, Above 20D MA (20D=21532.10, 60D=16157.65). Levels(S/R, 20D)=16870.00/30020.00. ATR14=1702.50. Vol20D=4.64%.

- Memory:
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- Tin (SN0) neutral w=4: SHFE sets daily opening limit of 200 lots for tin futures (SN2602-SN2612, SN2701) effective Jan 27, 2026, with exemptions. Bull say limits restrict shorts and support uptrend; bear say they curb speculation and add uncertainty with price at 451160.00, 100% of 3y range near resistance 462720.00. ATR14=27711.43 suggests high volatility. Evidence is mixed, leading to neutral outlook.
- Levels: S/R=316730.00/462720.00
- Action: Watch for moves around resistance at 462720.00 and support at 316730.00.
- Stop: 409596.14
- Market: Market Context (SN0, as-of 2026-01-27): Price=451160.00, Position=100% of 3y range, Above 20D MA (20D=383084.00, 60D=333560.17). Levels(S/R, 20D)=316730.00/462720.00. ATR14=27711.43. Vol20D=4.08%.
- Memory:
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## Section 2: High Conviction Signals (impact\_weight >= 4)

- [2026-01-27 16:58] SHFE Notices | Silver (AG0) neutral w=4 | 关于对部分客户采取限制开仓监管措施的公告
- Logic: SHFE imposed restrictions on opening new positions for 9 account groups due to exceeding intraday trading limits (Article 16 of Abnormal Trading Behavior Management Measures), with historical notices indicating focus on silver futures. Bull: reduced speculation may support prices; Bear: direct buying pressure reduction and regulatory

uncertainty. Specific contracts unclear, adding risk. No upcoming CN macro events, but failure-aware warnings suggest cautious interpretation.

- Levels: S/R=16870.00/30020.00
- Action: Monitor SHFE silver futures for price impact post-restrictions; no specific support/resistance levels provided.
- Market: Market Context (AG0, as-of 2026-01-27): Price=28300.00, Position=100% of 3y range, Above 20D MA (20D=21532.10, 60D=16157.65). Levels(S/R, 20D)=16870.00/30020.00. ATR14=1702.50. Vol20D=4.64%.
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- [2026-01-27 16:58] SHFE Notices | Tin (SN0) neutral w=4 | 关于对部分客户采取限制开仓监管措施的公告
- Logic: SHFE restricted 9 account groups from opening new positions for exceeding intraday limits, with historical references to tin futures adjustments. Bull: regulatory oversight could stabilize prices; Bear: immediate demand reduction and speculative cooling may pressure prices. Uncertainty persists on affected contracts. Consider failure-aware warnings to avoid overconfidence. No imminent macro events in CN markets.
- Levels: S/R=316730.00/462720.00
- Action: Observe tin futures for reactions to SHFE restrictions; lack of market levels necessitates caution.
- Market: Market Context (SN0, as-of 2026-01-27): Price=451160.00, Position=100% of 3y range, Above 20D MA (20D=383084.00, 60D=333560.17). Levels(S/R, 20D)=316730.00/462720.00. ATR14=27711.43. Vol20D=4.08%.
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- [2026-01-27 16:47] SHFE Notices | Silver (AG0) neutral w=4 | 关于对相关客户采取限制开仓、限制出金监管措施的公告
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- Levels: S/R=16870.00/30020.00
- Action: Watch price near resistance at 30020; support at 16870. Regulatory action may increase volatility with no upcoming CN macro events.
- Stop: 25746.25
- Market: Market Context (AG0, as-of 2026-01-27): Price=28300.00, Position=100% of 3y range, Above 20D MA (20D=21532.10, 60D=16157.65). Levels(S/R, 20D)=16870.00/30020.00. ATR14=1702.50. Vol20D=4.64%.
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  - 2026-01-26T13:31:25+00:00 | SHFE Notices | 关于调整白银、锡期货相关合约交易限额的通知: Source: SHFE Notices Title: 关于调整白银、锡期货相关合约交易限额的通知 Summary: SHFE adjusts position limits for silver and tin futures contracts, effective from January 27, 2026, setting maximum daily opening po...
  - 2026-01-25T15:33:26+00:00 | Fed | Agencies announce dollar thresholds for applicability of truth in lending and consumer leasing rules for consumer credit and lease transactions: Source: Fed Title: Agencies announce dollar thresholds for applicability of tr...
- URL: [https://www.shfe.com.cn/publicnotice/notice/202601/t20260127\\_830254.html](https://www.shfe.com.cn/publicnotice/notice/202601/t20260127_830254.html)
- [2026-01-27 16:47] SHFE Notices | Tin (SN0) neutral w=4 | 关于对相关客户采取限制开仓、限制出金监管措施的公告
- Logic: SHFE imposed 1-month position opening restrictions on 18 clients for suspected control relationship violations in tin futures. Bull: may limit new selling, supporting strong trend (price at 100% of 3y range, above 20D MA). Bear: could lead to forced unwinding or reduced trading, with price near resistance (462720). High volatility (ATR14=27711.43) and lack of volume details weaken evidence.
- Levels: S/R=316730.00/462720.00
- Action: Monitor near resistance at 462720; support at 316730. Regulatory measures likely drive short-term moves amid high volatility.
- Stop: 408586.36
- Market: Market Context (SN0, as-of 2026-01-27): Price=451160.00, Position=100% of 3y range, Above 20D MA (20D=383084.00, 60D=333560.17). Levels(S/R, 20D)=316730.00/462720.00. ATR14=27711.43. Vol20D=4.08%.
- Memory:
  - 2026-01-26T13:31:25+00:00 | SHFE Notices | 关于调整白银、锡期货相关合约交易限额的通知: Source: SHFE Notices Title: 关于调整白银、锡期货相关合约交易限额的通知 Summary: SHFE adjusts position limits for silver and tin futures contracts, effective from January 27, 2026, setting maximum daily opening po...

- 2026-01-25T15:33:26+00:00 | Fed | Agencies announce dollar thresholds for applicability of truth in lending and consumer leasing rules for consumer credit and lease transactions: Source: Fed Title: Agencies announce dollar thresholds for applicability of tr...
- URL: [https://www.shfe.com.cn/publicnotice/notice/202601/t20260127\\_830254.html](https://www.shfe.com.cn/publicnotice/notice/202601/t20260127_830254.html)
- [2026-01-27 16:44] SHFE Notices | Silver (AG0) neutral w=4 | 关于调整白银、锡期货相关合约交易限额的通知
- Logic: SHFE imposes daily opening limit of 800 lots for silver futures (AG2602-AG2612, AG2701) effective Jan 27, 2026, with hedging/market-making exempt. Bull argue limits reduce speculative short-selling and support prices; bear argue they cap speculative buying and increase risk near resistance at 30020. Current price at 28300.00 is 100% of 3y range and above MAs, but ATR14=1702.5 indicates volatility. Mixed impact likely.
- Levels: S/R=16870.00/30020.00
- Action: Monitor near resistance at 30020.00 and support at 16870.00 for price action.
- Stop: 25746.25
- Market: Market Context (AG0, as-of 2026-01-27): Price=28300.00, Position=100% of 3y range, Above 20D MA (20D=21532.10, 60D=16157.65). Levels(S/R, 20D)=16870.00/30020.00. ATR14=1702.50. Vol20D=4.64%.
- Memory:
  - 2026-01-26T13:31:25+00:00 | SHFE Notices | 关于调整铜等期货相关合约涨跌停板幅度和交易保证金比例的通知: Source: SHFE Notices Title: 关于调整铜等期货相关合约涨跌停板幅度和交易保证金比例的通知 Summary: SHFE announces adjustments to price limits and margin requirements for copper and aluminum futures contracts, effect...
  - 2026-01-27T08:36:48+00:00 | SHFE Notices | 关于对相关客户采取限制开仓、限制出金监管措施的公告: Source: SHFE Notices Title: 关于对相关客户采取限制开仓、限制出金监管措施的公告 Summary: SHFE has imposed regulatory measures on 18 clients across 3 groups for suspected failure to declare actual control relations...
- URL: [https://www.shfe.com.cn/publicnotice/notice/202601/t20260126\\_830244.html](https://www.shfe.com.cn/publicnotice/notice/202601/t20260126_830244.html)
- [2026-01-27 16:44] SHFE Notices | Tin (SN0) neutral w=4 | 关于调整白银、锡期货相关合约交易限额的通知
- Logic: SHFE sets daily opening limit of 200 lots for tin futures (SN2602-SN2612, SN2701) effective Jan 27, 2026, with exemptions. Bull say limits restrict shorts and support uptrend; bear say they curb speculation and add uncertainty with price at 451160.00, 100% of 3y range near resistance 462720.00. ATR14=27711.43 suggests high volatility. Evidence is mixed, leading to neutral outlook.
- Levels: S/R=316730.00/462720.00
- Action: Watch for moves around resistance at 462720.00 and support at 316730.00.
- Stop: 409596.14
- Market: Market Context (SN0, as-of 2026-01-27): Price=451160.00, Position=100% of 3y range, Above 20D MA (20D=383084.00, 60D=333560.17). Levels(S/R, 20D)=316730.00/462720.00. ATR14=27711.43. Vol20D=4.08%.

- Memory:
  - 2026-01-26T13:31:25+00:00 | SHFE Notices | 关于调整铜等期货相关合约涨跌停板幅度和交易保证金比例的通知: Source: SHFE Notices Title: 关于调整铜等期货相关合约涨跌停板幅度和交易保证金比例的通知 Summary: SHFE announces adjustments to price limits and margin requirements for copper and aluminum futures contracts, effect...
  - 2026-01-27T08:36:48+00:00 | SHFE Notices | 关于对相关客户采取限制开仓、限制出金监管措施的公告: Source: SHFE Notices Title: 关于对相关客户采取限制开仓、限制出金监管措施的公告 Summary: SHFE has imposed regulatory measures on 18 clients across 3 groups for suspected failure to declare actual control relations...
- URL: [https://www.shfe.com.cn/publicnotice/notice/202601/t20260126\\_830244.html](https://www.shfe.com.cn/publicnotice/notice/202601/t20260126_830244.html)
- [2026-01-26 22:54] SHFE Notices | Copper (CU0) neutral w=4 | 关于调整铜等期货相关合约涨跌停板幅度和交易保证金比例的通知
- Logic: SHFE adjusts copper futures: price limit to 9%, margins to 10% (hedging) and 11% (general) effective Jan 28. Bull argues reduced capital may support breakout above 105650 resistance; bear cites increased volatility risk and uncertainty near resistance. Market at 92% of 3y range suggests caution; further adjustments possible under SHFE rules.
- Levels: S/R=96010.00/105650.00
- Action: Monitor near resistance 105650.00; adjustments effective Jan 28 may increase volatility, with support at 96010.00.
- Market: Market Context (CU0, as-of 2026-01-26): Price=101880.00, Position=92% of 3y range, Above 20D MA (20D=101428.00, 60D=93362.67). Levels(S/R, 20D)=96010.00/105650.00.
- Memory:
  - 2026-01-26T13:31:25+00:00 | SHFE Notices | 关于调整白银、锡期货相关合约交易限额的通知: Source: SHFE Notices Title: 关于调整白银、锡期货相关合约交易限额的通知 Summary: SHFE adjusts position limits for silver and tin futures contracts, effective from January 27, 2026, setting maximum daily opening po...
  - 2026-01-26T13:31:25+00:00 | SHFE Notices | 上海国际能源交易中心发布关于调整国际铜期货相关合约涨跌停板幅度和交易保证金比例的通知: Source: SHFE Notices Title: 上海国际能源交易中心发布关于调整国际铜期货相关合约涨跌停板幅度和交易保证金比例的通知 Summary: 上海国际能源交易中心调整国际铜期货合约的涨跌停板幅度和交易保证金比例, 自2026年1月28日收盘结算时起生效。Key Facts: - 调整自2026年1月28日 (星期三) 收盘结...
- URL: [https://www.shfe.com.cn/publicnotice/notice/202601/t20260126\\_830245.html](https://www.shfe.com.cn/publicnotice/notice/202601/t20260126_830245.html)
- [2026-01-26 22:54] SHFE Notices | Aluminum (AL0) neutral w=4 | 关于调整铜等期货相关合约涨跌停板幅度和交易保证金比例的通知
- Logic: SHFE adjusts aluminum futures: price limit to 9%, margins to 10% (hedging) and 11% (general) effective Jan 28. Bull sees potential move to 25075 resistance from high momentum; bear warns of increased costs and risk aversion. Price at 94% of 3y range indicates overbought; uncertainty from possible further adjustments.
- Levels: S/R=22110.00/25075.00

- Action: Watch resistance at 25075.00; adjustments effective Jan 28 could sway short-term moves, with support at 22110.00.
- Market: Market Context (AL0, as-of 2026-01-26): Price=24215.00, Position=94% of 3y range, Above 20D MA (20D=23887.00, 60D=22505.83). Levels(S/R, 20D)=22110.00/25075.00.
- Memory:
  - 2026-01-26T13:31:25+00:00 | SHFE Notices | 关于调整白银、锡期货相关合约交易限额的通知: Source: SHFE Notices Title: 关于调整白银、锡期货相关合约交易限额的通知 Summary: SHFE adjusts position limits for silver and tin futures contracts, effective from January 27, 2026, setting maximum daily opening po...
  - 2026-01-26T13:31:25+00:00 | SHFE Notices | 上海国际能源交易中心发布关于调整国际铜期货相关合约涨跌停板幅度和交易保证金比例的通知: Source: SHFE Notices Title: 上海国际能源交易中心发布关于调整国际铜期货相关合约涨跌停板幅度和交易保证金比例的通知 Summary: 上海国际能源交易中心调整国际铜期货合约的涨跌停板幅度和交易保证金比例, 自2026年1月28日收盘结算时起生效。 Key Facts: - 调整自2026年1月28日 (星期三) 收盘结...
- URL: [https://www.shfe.com.cn/publicnotice/notice/202601/t20260126\\_830245.html](https://www.shfe.com.cn/publicnotice/notice/202601/t20260126_830245.html)
- [2026-01-26 21:35] SHFE Notices | 国际铜 (-) neutral w=4 | 上海国际能源交易中心发布关于调整国际铜期货相关合约涨跌停板幅度和交易保证金比例的通知
- Logic: SHFE/INE adjusts price limits to 9% and margin ratios to 10% (hedging) and 11% (general) for international copper futures, effective Jan 28, 2026. Similar to Fact ID 29's adjustment for copper and aluminum, this regulatory change may increase trading flexibility and volatility, but does not directly impact supply/demand fundamentals. Historical reference shows coordinated SHFE adjustments, suggesting a standardizing move that could stabilize or signal higher risk.
- Action: Watch for market reaction around Jan 28 effective date; note potential further adjustments under risk management rules as per uncertainty notes.
- Memory:
  - 2026-01-26T13:31:25+00:00 | SHFE Notices | 关于调整铜等期货相关合约涨跌停板幅度和交易保证金比例的通知: Source: SHFE Notices Title: 关于调整铜等期货相关合约涨跌停板幅度和交易保证金比例的通知 Summary: SHFE announces adjustments to price limits and margin requirements for copper and aluminum futures contracts, effect...
  - 2026-01-25T15:33:26+00:00 | Fed | Minutes of the Federal Open Market Committee, December 9–10, 2025: Source: Fed Title: Minutes of the Federal Open Market Committee, December 9–10, 2025 Summary: The Federal Open Market Committee (FOMC) held a meeting on Dec...
- URL: [https://www.shfe.com.cn/publicnotice/notice/202601/t20260126\\_830249.html](https://www.shfe.com.cn/publicnotice/notice/202601/t20260126_830249.html)

## Section 3: Accuracy Tracker (yesterday)

Yesterday's Accuracy: 43% (n=23, correct=10)

## Section 4: Morning Outlook

Morning report is missing. Run `python -m scripts.morning_report` first.

### Performance Dashboard (last 7 days)

Symbol	Win Rate	Avg Profit%	N	Best Source
AL0	0%	-0.23	1	-
AU0	35%	-0.27	17	Fed (35%, n=17)
CU0	0%	-0.39	2	-
IO	0%	-0.88	1	-
IF0	73%	-0.05	11	Fed (73%, n=11)
SO	100%	-0.07	1	-
SC0	36%	-0.05	11	Fed (50%, n=8)

## Appendix: System Evolution Summary

### AI Weekly Summary (DeepSeek-R1)

**Summary:** The system achieved an accuracy of 43.48% with 13 wrong predictions out of 23 events, primarily driven by 12 logic failures and 1 data failure. The sole source, Fed, had a perfect reliability score of 100.0 but a low win rate of 43.48%.

### Key Learnings

- Logic failures dominated prediction errors, accounting for 12 out of 13 wrong predictions.
- Overestimation and oversimplification of regulatory impacts on gold and commodities were common logic issues.
- Data failures were minimal but involved speculation without concrete data, highlighting a need for better data validation.
- System accuracy remains below 50%, indicating significant opportunities for model improvement.

### Failing Patterns

- Overestimated impact of regulatory news on gold prices
- Overestimated regulatory impact on commodity demand
- Oversimplified impact on gold demand
- Speculated on indirect impact without concrete data

### Action Items

- Review and refine logic models to better assess regulatory impacts on gold and commodity prices.
- Add safeguards to prevent oversimplification in demand predictions for gold markets.
- Enforce data validation rules to avoid speculation without concrete data in impact assessments.
- Analyze specific cases of the 12 logic failures to identify and address recurring error patterns.