STARTING CAPITAL

EGP 1,000,000

same rule · one pool
whole shares

EGX /Alpha Rank 1 vs. Rank 1+: Comparative Next-Session Whole-Share Trading Simulations

Archived forecasts · Observed EGX prices · Whole-share execution

#1 raw-rank strategy

Select raw rank 1 after each exit, regardless of its direction score.

EGP 926,309.98

-7.37% gross simulated return

14 positions · 6W / 8L

#1+ positive-signal strategy

Select the highest-ranked stock with a positive 1D direction score above +0.05.

EGP 1,567,361.81

+56.74% gross simulated return

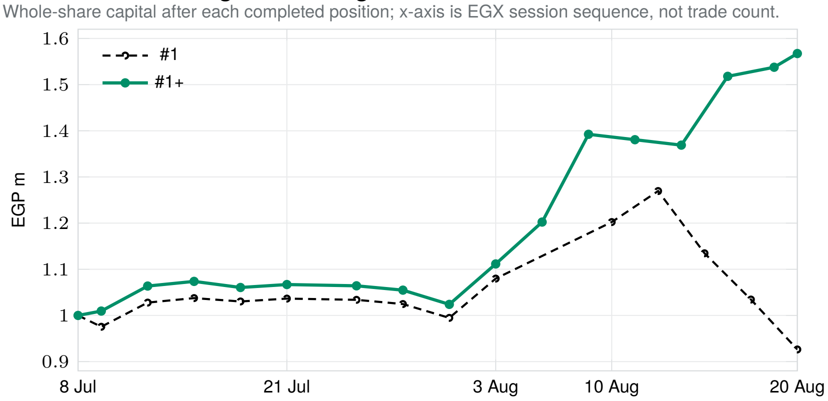
16 positions · 10W / 6L

KEY FINDING

Under the same capital and execution rules, the Rank 1+ simulation ended EGP 641,051.83 above raw Rank 1, a 64.11 percentage-point return difference.

Account value through the trading calendar

Whole-share capital after each completed position; x-axis is EGX session sequence, not trade count.



PARALLEL DIAGNOSTICS

	#1	#1+
Exit capital	0.926m	1.567m
Simulated return	-7.37%	+56.74%
Positions	14	16
Win rate	42.9%	62.5%
Max drawdown	-27.03%	-4.64%

The largest difference began on 3 Aug, when raw Rank 1 selected DCRC and Rank 1+ selected UEGC at rank 2. DCRC's limited trading availability then changed the timing of subsequent decisions.

COMMON EXECUTION PROTOCOL

Identical account mechanics; only the stock selector changes.

01 After an exit, use that session's archived EGX /Alpha 1D ranking. #1 selects raw rank 1; #1+ selects the highest-ranked stock with a direction score above +0.05.

02 Buy the chosen stock at its next observed market open, using the maximum whole shares the account can fund; any residual remains cash.

03 Sell at the following EGX session close. If that stock has no observed tradable bar, defer the exit to its next observed bar.

04 Recycle all proceeds into the next cycle. Any open position at the 20 Aug cutoff is liquidated at that session's observed close.

Chronology and market availability. The opening trade uses the observed 8 Jul close even though that forecast was archived after the close; it is an opening convention rather than an executable live signal. ZEOT's missing 23 Jul bar deferred both exits to 26 Jul. DCRC's missing 4 Aug bar moved the raw Rank 1 entry to 5 Aug and its exit to the next observed DCRC bar on 10 Aug.

Rank 1 and Rank 1+ under a common execution rule

Each ledger reports the signal date, selected stock, observed entry and exit prices, simulated gross return and account value after exit.

RAW RANK 1

Execution ledger

14 completed positions · ending value EGP 926,309.98

#	Signal	Stock	Entry → exit	Rtn	End EGPk
1	8 Jul	**HDBK**	8 Jul C → 9 Jul C 81.50 → 79.50	-2.45%	975.5
2	9 Jul	ACGC	12 Jul O → 13 Jul C 9.50 → 10.01	+5.37%	1,027.8
3	13 Jul	HDBK	14 Jul O → 15 Jul C 78.03 → 78.77	+0.95%	1,037.6
4	15 Jul	**ACGC**	16 Jul O → 19 Jul C 9.92 → 9.85	-0.71%	1,030.3
5	19 Jul	ZEOT	20 Jul O → 21 Jul C 11.60 → 11.67	+0.60%	1,036.5
6	21 Jul	ZEOT	22 Jul O → 26 Jul C 11.67 → 11.64 [a]	-0.26%	1,033.8
7	26 Jul	PHDC	27 Jul O → 28 Jul C 14.73 → 14.60	-0.88%	1,024.7
8	28 Jul	GGCC	29 Jul O → 30 Jul C 0.855 → 0.830	-2.92%	994.7
9	30 Jul	GGCC	2 Aug O → 3 Aug C 0.830 → 0.901	+8.55%	1,079.8
10	3 Aug	**DCRC**	[b] 5 Aug O → 10 Aug C 43.11 → 48.00	+11.34%	1,202.3
11	10 Aug	ACGC	11 Aug O → 12 Aug C 11.27 → 11.90	+5.59%	1,269.5
12	12 Aug	GGCC	13 Aug O → 16 Aug C 1.13 → 1.01	-10.62%	1,134.7
13	16 Aug	UEGC	17 Aug O → 18 Aug C 2.49 → 2.27	-8.84%	1,034.4
14	18 Aug	AMER	19 Aug O → 20 Aug C 6.41 → 5.74	-10.45%	**926.3**

RANK 1+ POSITIVE SIGNAL

Execution ledger

16 completed positions · ending value EGP 1,567,361.81

#	Signal	Stock	Entry → exit	Rtn	End EGPk
1	8 Jul	**PHDC (r2)**	8 Jul C → 9 Jul C 14.78 → 14.92	+0.95%	1,009.5
2	9 Jul	ACGC	12 Jul O → 13 Jul C 9.50 → 10.01	+5.37%	1,063.7
3	13 Jul	HDBK	14 Jul O → 15 Jul C 78.03 → 78.77	+0.95%	1,073.8
4	15 Jul	**HDBK (r2)**	16 Jul O → 19 Jul C 78.77 → 77.80	-1.23%	1,060.5
5	19 Jul	ZEOT	20 Jul O → 21 Jul C 11.60 → 11.67	+0.60%	1,066.9
6	21 Jul	ZEOT	22 Jul O → 26 Jul C 11.67 → 11.64 [a]	-0.26%	1,064.2
7	26 Jul	PHDC	27 Jul O → 28 Jul C 14.73 → 14.60	-0.88%	1,054.8
8	28 Jul	GGCC	29 Jul O → 30 Jul C 0.855 → 0.830	-2.92%	1,024.0
9	30 Jul	GGCC	2 Aug O → 3 Aug C 0.830 → 0.901	+8.55%	1,111.5
10	3 Aug	**UEGC (r2)**	4 Aug O → 5 Aug C 2.45 → 2.65	+8.16%	1,202.3
11	5 Aug	ASPI	6 Aug O → 9 Aug C 0.449 → 0.520	+15.81%	1,392.4
12	9 Aug	GGCC	10 Aug O → 11 Aug C 1.19 → 1.18	-0.84%	1,380.7
13	11 Aug	ELSH	12 Aug O → 13 Aug C 14.06 → 13.94	-0.85%	1,368.9
14	13 Aug	ASPI	16 Aug O → 17 Aug C 0.496 → 0.550	+10.89%	1,517.9
15	17 Aug	MICH	18 Aug O → 19 Aug C 47.78 → 48.40	+1.30%	1,537.6
16	19 Aug	OCDI	20 Aug O → 20 Aug C [c] 32.08 → 32.70	+1.93%	**1,567.4**

[a] ZEOT had no observed bar on 23 Jul; exit deferred to 26 Jul. **[b]** DCRC had no observed bar on 4 Aug; entry moved to 5 Aug and exit to 10 Aug. **[c]** The final position is valued at the 20 Aug cutoff.

RESULT ATTRIBUTION

Execution mechanics are identical; stock selection is the only strategy difference. Rank 1+ selected rank 2 instead of raw rank 1 on three occasions: **PHDC instead of HDBK on 8 Jul**, **HDBK instead of ACGC on 15 Jul**, and **UEGC instead of DCRC on 3 Aug**. The DCRC substitution also changed the later trading schedule because the stock did not trade continuously. The simulations ended **EGP 641,051.83** apart.

Scope and limitations

This historical trading simulation uses archived forecasts and observed EGX OHLCV bars. Results are gross and exclude brokerage, statutory charges, taxes, bid–ask spread, slippage, market impact, liquidity limits and partial fills. Official open and close prices do not establish that the full simulated quantity could have been executed at those prices. The 8 Jul opening trade is an explicit convention and should not be interpreted as a live executable signal.

Public forecast record

EGX Research provides free public access to the archived record of EGX /Alpha forecasts.

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