STARTING CAPITAL
EGP 1,000,000
same rule · one pool
whole shares

EGX /Alpha Rank 1 vs. Rank 1+: A Comparative 1D/3D Exit-Discipline Trading Simulation

Archived forecasts · Observed EGX prices · Whole-share execution

#1 raw-rank strategy

Select raw rank 1 and apply the common 1D-or-3D exit rule.

EGP 1,208,018.07

+20.80% gross simulated return 13 entries · 6W / 6L · 1 open

#1+ positive-signal strategy

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

EGP 1,223,146.95

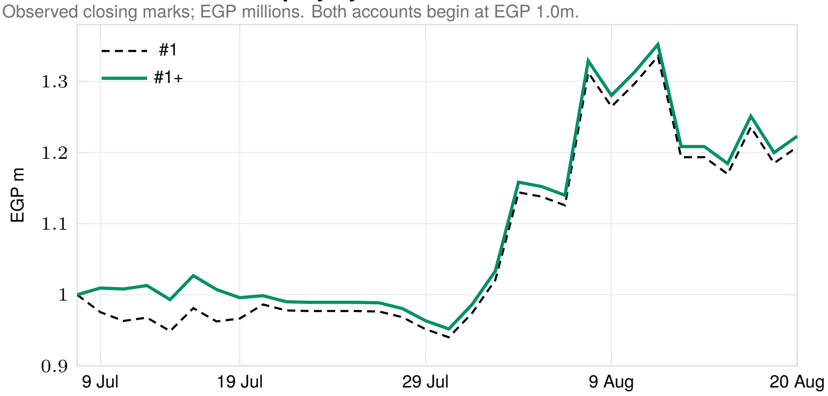
+22.31% gross simulated return 13 entries · 6W / 6L · 1 open

KEY FINDING

With execution and exit rules held constant, the Rank 1+ simulation ended EGP 15,128.88 above raw Rank 1, a 1.51 percentage-point advantage; only two of thirteen entries differed.

Mark-to-market account equity by EGX session

Observed closing marks; EGP millions. Both accounts begin at EGP 1.0m.



LIKE-FOR-LIKE DIAGNOSTICS

11 / 13 identical
entry selections were the same

-12.39% max drawdown – both
daily-close peak-to-trough equity

13 entries · 12 completed exits · 1 open position at cutoff – both
Completed trades: **6W / 6L** – both
Time in market: **29 of 31 sessions (93.5%)** – both
Failed entry: **ZEOT on 23 Jul** – both
Full-day liquidity screen
max entry: #1 **19.64%**; #1+ **9.84%** of day value.

COMMON EXECUTION PROTOCOL

Identical account mechanics and exit discipline; only the stock selector changes.

01 After a session closes, select either raw #1 or #1+, defined as the highest-ranked stock with a 1D direction score above +0.05. Enter only at the next observed EGX session open.

02 While holding, after every close inspect that ticker in both 1D and 3D. Missing forecast data is not treated as a negative signal.

03 If either window is neutral or negative, schedule the sale for the next EGX session close. Until that close, the old position remains the only deployed capital.

04 Only after the exit session closes is the next selection made. A selected stock with no observed next-session bar is an unfilled day order; cash remains idle and the account re-evaluates after close.

SELECTION DIFFERENCES

The two entries where Rank 1+ differed

Signal	#1	P/L	#1+	P/L
8 Jul	HDBK r1; dir. -0.0622	-3.68%	PHDC r2; +0.0920	+0.81%
16 Jul	ECAP r1; dir. +0.0281	+2.48%	POUL r2; +0.0916	-0.86%

Execution-friction sensitivity

Adverse friction applied symmetrically per executed side; whole shares re-sized at each buy; the open OCDI position valued at the observed close.

Per side	#1	#1+	Gap
0 bps	1.208m	1.223m	+15.1k
10 bps	1.178m	1.193m	+14.8k
25 bps	1.135m	1.149m	+14.2k
50 bps	1.066m	1.079m	+13.3k

Rank 1 and Rank 1+ under a common 1D/3D exit rule

Each row reports the selected stock, observed entry and exit prices, whole-share quantity, first 1D/3D exit signal, simulated return and account value.

RAW RANK 1

Execution ledger

13 entries · ending simulated value EGP 1,208,018.07

#	Signal	Execution / trigger / return	End EGPk
1	8 Jul	**HDBK r1** · 81.50 → 78.50 12,269 sh · 9 Jul O → 12 Jul C trigger 9 Jul N/N · **-3.68%**	963.2
2	12 Jul	OCDI r1 · 26.95 → 26.55 35,740 sh · 13 Jul O → 14 Jul C trigger 13 Jul N/N · -1.48%	948.9
3	14 Jul	PHDC r1 · 14.70 → 14.91 64,550 sh · 15 Jul O → 16 Jul C trigger 15 Jul N/N · +1.43%	962.5
4	16 Jul	**ECAP r1** · 32.66 → 33.47 29,468 sh · 19 Jul O → 20 Jul C trigger 19 Jul N/N · **+2.48%**	986.3
5	20 Jul	ZEOT r1 · 11.77 → 11.66 83,799 sh · 21 Jul O → 22 Jul C trigger 21 Jul P/N · -0.93%	977.1
6	26 Jul	PHDC r1 · 14.73 → 14.60 66,334 sh · 27 Jul O → 28 Jul C trigger 27 Jul N/N · -0.88%	968.5
7	28 Jul	GGCC r1 · 0.855 → 1.010 1,132,725 sh · 29 Jul O → 4 Aug C trigger 3 Aug N/N · **+18.13%**	1,144.1
8	4 Aug	RAYA r1 · 7.54 → 7.42 151,731 sh · 5 Aug O → 6 Aug C trigger 5 Aug P/N · -1.59%	1,125.8
9	6 Aug	ASPI r1 · 0.446 → 0.501 2,524,315 sh · 9 Aug O → 10 Aug C trigger 9 Aug N/N · **+12.33%**	1,264.7
10	10 Aug	ACGC r1 · 11.27 → 11.90 112,216 sh · 11 Aug O → 12 Aug C trigger 11 Aug N/N · +5.59%	1,335.4
11	12 Aug	GGCC r1 · 1.13 → 0.99 1,181,750 sh · 13 Aug O → 17 Aug C trigger 16 Aug 0/N · **-12.39%**	1,169.9
12	17 Aug	MICH r1 · 47.78 → 48.40 24,485 sh · 18 Aug O → 19 Aug C trigger 18 Aug N/N · +1.30%	1,185.1
13	19 Aug	OCDI r1 · 32.08 → 32.70 mark 36,942 sh · 20 Aug O → 20 Aug C mark trigger 20 Aug N/N · **+1.93%***	**1,208.0**

RANK 1+ POSITIVE SIGNAL

Execution ledger

13 entries · ending simulated value EGP 1,223,146.95

#	Signal	Execution / trigger / return	End EGPk
1	8 Jul	**PHDC r2** · 14.78 → 14.90 67,658 sh · 9 Jul O → 12 Jul C trigger 9 Jul N/N · **+0.81%**	**1,008.1**
2	12 Jul	OCDI r1 · 26.95 → 26.55 37,407 sh · 13 Jul O → 14 Jul C trigger 13 Jul N/N · -1.48%	993.2
3	14 Jul	PHDC r1 · 14.70 → 14.91 67,561 sh · 15 Jul O → 16 Jul C trigger 15 Jul N/N · +1.43%	1,007.3
4	16 Jul	**POUL r2** · 39.50 → 39.16 25,502 sh · 19 Jul O → 20 Jul C trigger 19 Jul P/0 · **-0.86%**	998.7
5	20 Jul	ZEOT r1 · 11.77 → 11.66 84,849 sh · 21 Jul O → 22 Jul C trigger 21 Jul P/N · -0.93%	989.3
6	26 Jul	PHDC r1 · 14.73 → 14.60 67,164 sh · 27 Jul O → 28 Jul C trigger 27 Jul N/N · -0.88%	980.6
7	28 Jul	GGCC r1 · 0.855 → 1.010 1,146,910 sh · 29 Jul O → 4 Aug C trigger 3 Aug N/N · **+18.13%**	1,158.4
8	4 Aug	RAYA r1 · 7.54 → 7.42 153,631 sh · 5 Aug O → 6 Aug C trigger 5 Aug P/N · -1.59%	1,139.9
9	6 Aug	ASPI r1 · 0.446 → 0.501 2,555,928 sh · 9 Aug O → 10 Aug C trigger 9 Aug N/N · **+12.33%**	1,280.5
10	10 Aug	ACGC r1 · 11.27 → 11.90 113,622 sh · 11 Aug O → 12 Aug C trigger 11 Aug N/N · +5.59%	1,352.1
11	12 Aug	GGCC r1 · 1.13 → 0.99 1,196,550 sh · 13 Aug O → 17 Aug C trigger 16 Aug 0/N · **-12.39%**	1,184.6
12	17 Aug	MICH r1 · 47.78 → 48.40 24,792 sh · 18 Aug O → 19 Aug C trigger 18 Aug N/N · +1.30%	1,200.0
13	19 Aug	OCDI r1 · 32.08 → 32.70 mark 37,405 sh · 20 Aug O → 20 Aug C mark trigger 20 Aug N/N · **+1.93%***	**1,223.1**

Signal codes: P = positive above +0.05; 0 = neutral; N = negative below -0.05. * OCDI remains open at the 20 Aug close; its N/N signal becomes available only after that close, so the sale falls outside the simulation period.

RESULT ATTRIBUTION

Account mechanics and exit rules are identical, and eleven of thirteen selections are the same. Rank 1+ selected PHDC instead of HDBK on 8 Jul, improving that trade by 4.49 percentage points, and selected POUL instead of ECAP on 16 Jul, reducing that trade by 3.34 points. These two decisions and their effect on subsequent position sizes produced the **EGP 15,128.88** difference in ending simulated value.

Execution assumptions and limitations

Forecasts are used only after publication; each simulated account holds one stock or cash; purchases use whole shares; and missing market bars cause an unfilled order or deferred exit. After the 22 Jul ZEOT exit, the absent 23 Jul ZEOT bar left both accounts in cash through 26 Jul. Results are simulated and gross of commissions, statutory charges, bid–ask spread, slippage, market impact and fill uncertainty. Next-session exits also assume access to Egypt's applicable T+1 mechanism.

Public forecast record

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