

# Template: Proprietary Trading Performance Metrics Checklist

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Based on Article: "Key Metrics to Track for Accurate Proprietary Trading Performance"

Website: <https://thetraderinyou.com>

A practical checklist to track key metrics for assessing trading performance and ensuring consistent profitability.

## Checklist Items:

- ☐ **1. Calculate Net P&L**  
Sum your trade profits and losses, then subtract commissions and slippage to find your net profit or loss.  
Reference Section: How Does It Work? — Mechanism Explanation for Core Metrics
- ☐ **2. Assess Risk-Adjusted Performance**  
Calculate the Sharpe and Sortino ratios to evaluate whether your returns compensate for the risks taken.  
Reference Section: How Does It Work? — Mechanism Explanation for Core Metrics
- ☐ **3. Evaluate Maximum Drawdown**  
Determine the maximum drawdown to understand the peak-to-trough decline in your trading capital over your measurement period.  
Reference Section: How Does It Work? — Mechanism Explanation for Core Metrics
- ☐ **4. Analyze Trade Expectancy**  
Use the expectation formula to determine your potential profitability per trade based on win/loss ratios and average wins/losses.  
Reference Section: How Does It Work? — Mechanism Explanation for Core Metrics
- ☐ **5. Track Slippage**  
Monitor slippage on each trade to assess execution costs that could affect overall profitability.  
Reference Section: What Is Trading Performance? — Clear Definition
- ☐ **6. Review Consistency Metrics**  
Evaluate your trade frequency variance and expectancy to gauge the repeatability of your results.  
Reference Section: What Is Trading Performance? — Clear Definition
- ☐ **7. Implement a Metrics-Driven Review Process**  
Establish regular reviews of your trading metrics to identify areas for improvement in execution and strategy.  
Reference Section: Implementing a Metrics-Driven Review Process
- ☐ **8. Validate Data Sources**  
Check the reliability of your broker's execution and reporting to ensure the accuracy of your metrics.  
Reference Section: Key Metrics to Track for Accurate Proprietary Trading Performance



## **9. Evaluate Operational Metrics**

Look into operational metrics like time-to-execution and rejection rates to understand process resilience.

Reference Section: What Is Trading Performance? — Clear Definition