

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