

DTR TRADER RESEARCH LIBRARY

The DTR 20-Trade Rule-Break Audit

Find the one account-killing behavior hidden inside your last 20 trades.

PURPOSE

Traders who know they are repeating a mistake but cannot name the pattern clearly.

FORMAT

Research note, protocol, and field worksheet.

USE

Print before the session. Mark up after execution.

Why 20 trades exposes the truth

A single trade gives you a story. Twenty trades give you evidence.

Most traders protect their ego by treating every mistake as a special case. The audit removes that escape route by forcing every trade into one primary category.

You are not looking for every flaw. You are looking for the repeated flaw that costs the most accounts.

The rule-break tags

Use one primary tag per mistake: no valid setup, late entry, chased entry, stop moved, oversized, revenge trade, max-loss violation, fear exit, ignored invalidation, or no review before next trade.

Do not tag five things. Pick the behavior that would have prevented the damage if it had been fixed before entry.

The highest-count tag becomes the next-account rule.

The prevention rule test

A prevention rule must be observable. 'Be disciplined' is not a rule. 'If I move a stop, the session is over' is a rule.

The rule must trigger before the account is damaged, not after the damage is already obvious on the PnL.

The rule must be simple enough to follow while emotional.

Worked example

A trader reviews 20 trades. Seven losses were late entries after the planned level already moved. Three were oversized. Two were stop moves.

The leak is not 'risk management' in general. It is chasing. The next rule becomes: I only enter inside the planned area; if price leaves without me, the trade is missed, not chased.

Operating note

A brief only matters if it changes the next decision under pressure.

Keep this document close enough to use before the trade, not after the damage is already visible in the account.

The standard is simple: fewer explanations, cleaner rules, and written evidence that your behavior is becoming more repeatable.

Field Notes

My most common mistake tag was:

The trade condition that usually triggers it is:

The emotional state that usually appears before it is:

The one rule I will track for the next 20 trades is:

If I break that rule, my session response will be:

References behind this framework

- **Day trading survival math.** Barber, Lee, Liu, Odean, and Zhang find that aggregate day-trader performance is negative and estimate that 97% of day traders are likely to lose money in the future.
[Learning Fast or Slow? SSRN](#)
- **Loss aversion under pressure.** Prospect theory explains why losses often change behavior more than equivalent gains. That is the psychological root of revenge trading, stop-moving, and payout fear.
[Kahneman and Tversky, Prospect Theory](#)
- **Trader self-coaching.** Brett Steenbarger's work frames trading performance as a process of structured self-observation, concrete goals, and daily behavioral change.
[Wiley, The Daily Trading Coach](#)
- **Mental-game execution.** Jared Tendler's trading psychology work treats tilt, fear, revenge, and confidence as repeatable performance leaks that need correction systems, not motivation.
[Jared Tendler, The Mental Game of Trading](#)
- **Prop-firm benchmark reality.** Public prop-firm estimates vary widely. Some industry roundups cite 5-10% pass rates and about 7% receiving payouts; harsher payout-rate estimates are far lower. The honest move is to cite the benchmark used.
[QuantVPS prop firm statistics](#)
- **DTF internal launch-to-date snapshot.** Production data checked May 17, 2026: DTF's launch-to-date approved-or-better payout account rate benchmarks roughly 3x above the low-end public prop-firm payout estimate. The useful proof is the rate, not raw volume.
[DTF production data snapshot](#)