

DTR TRADER RESEARCH LIBRARY

The DTR Green-To-Red Protection Plan

Protect green PnL by protecting decision quality.

PURPOSE

Traders who get green and then give the day back.

FORMAT

Research note, protocol, and field worksheet.

USE

Print before the session. Mark up after execution.

Why green days turn red

Green PnL changes trader psychology. It creates room, confidence, and permission to loosen rules.

The dangerous phrase is 'I have room.' Room to lose is not a reason to trade badly.

The protection number

Before the session, define: if I am up X, I protect Y. If I give back Z, I stop or reduce size.

The number turns protection into a rule instead of a feeling.

The overconfidence check

Watch for lower-quality setups, size increases, trades outside plan, ignored invalidation, and skipping review.

After a win, ask: would I take this trade if I was flat?

Worked example

A trader is up \$600 and decides the protection line is +\$350. If they give back \$250, the session ends.

They do not need to squeeze every candle. They need the behavior that gets them paid.

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

If I am up this amount, I protect:

If I give back this amount, I stop or reduce:

The overconfidence sign I show most often is:

The question I ask after a win is:

The rule that protects payout behavior is:

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](#)