DTR TRADER RESEARCH LIBRARY

The DTR Session-Ending Rule Builder

Build a hard stop for the trading day before emotion gets the vote.

PURPOSE	FORMAT	USE
Traders who keep giving back good starts or extending bad sessions.	Research note, protocol, and field worksheet.	Print before the session. Mark up after execution.

Why sessions need exit rules

Most traders define entries and ignore session exits. That leaves the most emotional decision of the day to the least reliable version of the trader.

A session-ending rule protects decision quality, not just PnL.

Hard stops

Set max daily loss, max trades, max red trades, max rule breaks, and latest allowed trading time before the session starts.

These are not suggestions. They are the rules that keep one day from becoming an account event.

Behavior stops

End the session if you move a stop, add size to make money back, enter without invalidation, trade outside your setup, feel rushed, or hesitate and chase late.

Behavior stops often trigger before PnL catches up. That is why they work.

Worked example

A trader is down only $180, but they moved a stop once. The daily loss is not hit, but the behavior stop is.

The session ends because the rule is designed to protect tomorrow's account, not today's ego.

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 max daily loss is:

My max number of trades is:

My max number of red trades is:

The behavior that ends my session immediately is:

When the session ends, I move to this review step:

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