**Backtesting Database Documentation**

**What This Database Contains**

All the trading data and backtest results will be organized into a single SQLite database file. This includes historical price data, market indicators, strategy definitions, and all the trades from future backtests.

**Database Structure -** Here's how the tables will connect to each other:

A diagram of a business

AI-generated content may be incorrect.

**The Tables**

**SYMBOL - Tradeable instruments**

* For eg. - ES, SPX, VX, VIX
* Each has a unique ID that other tables reference

**PRICE\_DATA - Historical price bars**

* Timeframes: 1min, 5min, 15min, 30min, 1hour

**Total**: 17.8 M records

* ES: 8.4M records (2007-2025)
* SPX: 2.2M records (2009-2025)
* VX: 3.9M records (2009-2025)
* VIX: ~3.2M records (2008-2025)
* Contains: datetime, symbol\_id, timeframe, open, high, low, close, volume

**MARKET\_INDICATOR - Market-wide data – For eg.**

* VIX\_VXV\_RATIO: 1.56M records (intraday)
* MARKET\_BREADTH: 151K records (intraday)
* TRIN: 2,914 records (daily)
* NAAIM: 991 records (weekly)
* FED\_STANCE: 646 records (monthly)

**Other Tables**

* STRATEGY - Will store strategy definitions with JSON parameters
* BACKTEST - Will record each backtest run
* TRADE - Will store individual trades
* BACKTEST\_METRICS - Will store pre-calculated performance metrics

**How to Access The Data**

1. Download DB Browser for SQLite and open your .db file
2. Paste any queries and click on "Execute SQL" tab
3. Hit run to see results
4. Export to CSV/Excel if needed