IBKR Live Data Streaming Latency Monitor

A Python application comprising two scripts—livedata.py and latencyapp.py—that together connect to the Interactive Brokers API to:

- **Stream** 5-second realtime bars for selected tickers and record raw data to CSV files (livedata.py).
- **Display** an interactive latency plot with moving average, statistics, and hover details (latencyapp.py).

Prerequisites

- Python 3.7+
- Interactive Brokers TWS or IB Gateway with API enabled
- pip packages:
 - o ibapi
 - o PyQt5
 - pyqtgraph
 - o numpy

Installation

- Clone this repository: git clone https://github.com/yourusername/ibkr-latency-monitor.git cd ibkr-latency-monitor
- Install dependencies: pip install -r requirements.txt

Configuration

Environment variables (defaults shown):

- IB_HOST (default: 127.0.0.1)
- IB_PORT (default: 7496)
- IB_CLIENT_ID (default: 1)
- OUTPUT_DIR (default: ./candles)

To monitor different symbols, edit the TICKERS list in **livedata.py**.

Usage

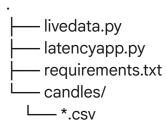
 Start data streaming: python livedata.py Streams realtime bars and appends CSV files (<SYMBOL>.csv) in the output directory.

2. Launch latency monitor:

python latencyapp.py

- o Opens a PyQt5 window showing live latency (ms) versus time.
- The plot includes a 30-second moving average, min/max/avg stats, and hover details.
- Press Ctrl+C or close the window to gracefully shut down and disconnect.

File Structure



- livedata.py: Streams realtime bars to CSV.
- latencyapp.py: GUI for live latency plotting.
- requirements.txt: pip dependencies.
- candles/: CSV output directory.
 - *.csv: Raw realtime bar data.

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