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ABSTRACT

A system and method of determining data latency in a network is provided. A first data sample of application level data (e.g., financial data) is provided from a data stream received at a first network point. A second data sample of application level data (e.g., financial data) is also provided from a data stream received at a second network point, where the data streams in the first and second network points include common data and the first and second data samples include common data. A correlation between common data in the first and second data samples is determined and a time difference between the correlated common data in the first and second data samples is then calculated.

FIG. 1



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