

Truflation U.S. CPI Warsh Trimmed Mean Inflation Index



TruCPIWarsh-US

As of June 1, 2026

INDEX DETAILS

Index Engineer	Truflation
Ticker	TruCPIWarsh-US
Update Frequency	Daily (23:59 UTC)
Data Providers	Truflation U.S. CPI Inflation Index providers
Geography	United States
Start Date	January 1, 2011
Rebalance Frequency	Annually
Last Rebalance Date	January 1, 2026
Methodology	View Documentation

INDEX COMPOSITION

The index is calculated using the detailed component level price data from the Truflation U.S. CPI Inflation Index. The year on year component inflation rates are ranked from the highest increase to the largest decline with the most extreme price movements at both ends of the distribution being removed. The weighted average of the remaining components is calculated to produce the trimmed mean inflation rate. By excluding short term outliers while retaining the broad price movements across the basket, the index provides a smoother and more stable measure of underlying inflation pressure in the U.S. economy.

ABOUT TRUFLATION

Truflation provides accurate, real-time, independent economic and financial data with actionable insights for faster and more informed decision-making.

Our indices are updated daily—not monthly—delivering cutting-edge economic transparency to investors, businesses, and institutions worldwide.

EXECUTIVE SUMMARY

The Truflation U.S. CPI Warsh Trimmed Mean Inflation Index (TruCPIWarsh-US) is a real-time, market based measure of underlying inflation designed to provide a cleaner view of persistent price pressures in the U.S. economy. Built using the Truflation U.S. CPI Inflation Index, it systematically removes the most extreme price increases and declines across the consumer basket before calculating inflation. By filtering out short term volatility, while retaining broad price signals across all categories, the index offers a smoother and more stable measure of inflation momentum. Updated daily, TruCPIWarsh-US complements headline and core inflation by helping policymakers, investors, and businesses distinguish temporary price shocks from longer-term inflation trends.

HISTORICAL COMPARISON OF TRUCPI-US VS TRIMMED MEAN VS CORE



KEY FEATURES

Real-Time Daily Inflation Measurement

Unlike traditional inflation measures, TruCPIWarsh-US is updated daily, providing a near real time view of underlying inflation dynamics as prices move across the economy. This allows users to monitor inflation trends as they develop rather than waiting for official releases

Broad Consumer Basket Coverage

Built on the Truflation U.S. CPI Inflation Index, the index captures price movements across the entire consumer basket, providing a comprehensive measure of inflation across U.S. household spending.

Dynamic Statistical Trimming Methodology

The index removes the most extreme price increases and declines across the consumer basket before calculating inflation. This dynamic trimming reduces distortion from temporary shocks and volatility, while still allowing all categories to contribute.

Cleaner Signal of Persistent Inflation

By filtering out short-term outliers while preserving broad price signals, the index provides a smoother and more stable estimate of underlying inflation pressure, making it useful for identifying persistent inflation trends.

BENEFITS

Clearer View of Underlying Inflation

By removing the most extreme price increases and declines, the index filters out short term volatility and provides a cleaner read on persistent inflation trends. This makes it easier to separate temporary noise from broader inflation pressure.

Better Inflation Monitoring and Forecasting

Because the index is updated daily and smooths volatile price movements, it offers an earlier and more stable signal of inflation momentum. This makes it especially useful for forecasting, macro analysis and identifying turning points in inflation before they appear in traditional monthly data.

More Useful for Decision-Making

The index provides policymakers, investors, businesses and researchers with a more actionable measure of inflation persistence. By combining real time data with a dynamic trimming methodology, it helps better understand whether inflation pressures are broadening, fading, or likely to persist.