Truflation BLS CPI Divergence Index

Truflation

TruBLSDIV As of February 24, 2026

INDEX DETAILS

Index Engineer	Truflation
Ticker	TruBLSDIV
Update Frequency	Daily (23:59 UTC)
Data Providers	Truflation U.S. CPI Index (30+ data partners listed in TruCPI-US) & BLS CPI Index
Geography	United States
Start Date	January 1, 2012
Rebalance Frequency	Annually
Last Rebalance Date	February 2026
Methodology	View Documentation

INDEX COMPOSITION

The index is composed of two core elements that together measure and contextualize the gap between real time and official inflation. There is the Truflation U.S. Inflation Rate (a real time inflation measure derived from 30+ independent data sources and over 15 million price points, updated daily) and the Bureau of Labor Statistics Consumer Price Index Inflation Rate (a monthly published U.S. inflation benchmark, constructed using survey collection of a fixed basket of goods and services). From this there are two derived components; the Primary Measure which is a direct difference between Truflation and BLS CPI inflation rates, capturing the immediate gap in reported inflation. Secondly, there is a Normalized Divergence Measure which is a rolling three month, standardized index that adjusts the spread by its historical variability, highlighting the magnitude and persistence of divergence over time.

ABOUT TRUFLATION

Truflation is the real-time truth layer for macro markets. We provide investors with actionable, high frequency trading signals built on transparent, independently verified economic data. Instead of waiting 30-60 days for government releases, our users get daily insights across 200+ indexes; inflation, housing, consumer categories, and more, all derived from real market prices, cross-checked across multiple sources, and published on chain for transparency. AI helps us process millions of data points so enterprises can access clean, audited, ready to use signals through our API.

EXECUTIVE SUMMARY

The Truflation BLS CPI Divergence Index (TruBLSDIV) is a real time analytical measure designed to quantify the gap between Truflation's high frequency U.S. inflation data and the Bureau of Labor Statistics Consumer Price Index. By combining a simple inflation spread with a standardized, rolling divergence measure, the index captures both the magnitude and persistence of differences between real time and officially reported inflation. This dual framework approach enables the identification of emerging inflation trends, turning points and shifts in momentum that may not yet be reflected in traditional monthly data.

The index serves as a leading indicator of the BLS CPI movements, offering valuable insight for policymakers, investors and analysts seeking to anticipate inflation surprises, interpret macroeconomic conditions and make more informed decisions.

HISTORICAL % POINT DIVERGENCE PERFORMANCE (1Y)

KEY FEATURES

Real Time vs Official Inflation Comparison

Measures the difference between Truflation's daily inflation data and the Bureau of Labor Statistics CPI.

Dual Methodology Framework

Combines a simple inflation spread with a normalized, rolling divergence measure to capture both magnitude and statistical significance.

High Frequency, Multi Source Data

Built from Truflation 30+ independent data sources and over 15 million price points, updated daily.

Rolling Standardization (3-Month)

Uses a moving average and standard deviation to highlight persistent and meaningful divergences filtering out short term noise.

BENEFITS

Early Signal of Inflation Turning Points

Identifies shifts in inflation momentum ahead of official BLS CPI releases.

Enhanced Macro and Market Insight

Provides a clearer view of underlying inflation dynamics beyond traditional monthly indicators.

Improved Decision Making

Supports investors, policymakers and businesses with timely signals for strategy, risk management and policy interpretation.