

## **The revision of South Africa's nominal and real effective exchange rate indices**

The South African Reserve Bank conducts regular revisions to the calculation of the effective exchange rate indices of the South African rand. A detailed note of the 2020 revision was published in the June 2020 *Quarterly Bulletin*<sup>1</sup>. The revised weights applied in the calculation of the nominal and real effective exchange rate indices will be effective from 2 January 2015 and the data prior to this period will not be affected. The base year of the indices will change from 2010 to 2015 and the weights of the five major currencies are Euro (30.68), Chinese yuan (24.53), US dollar (10.56), Japanese yen (4.95) and Indian rupee (4.85). The new indices will be published on the South African Reserve Bank's website as from 3 August 2020.

### Contact persons

Alta Joubert

Email: [alta.joubert@resbank.co.za](mailto:alta.joubert@resbank.co.za)

Palesa Phume

Email: [palesa.phume@resbank.co.za](mailto:palesa.phume@resbank.co.za)

---

<sup>1</sup><http://www.resbank.co.za/Lists/News%20and%20Publications/Attachments/10091/03Note%20on%20the%20revision%20of%20South%20Africa%E2%80%99s%20nominal%20and%20real%20effective%20exchange%20rate%20indices.pdf>