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WMR Forward Rates – Cessation of Ghana Cedi (GHS) 2Y Tenor

25 March 2026

FTSE Russell International Limited, as the administrator of the WMR benchmark rates, continually monitors the underlying characteristics, dynamics and behaviours of the relevant currency markets to ensure that the WMR Spot, Forward and Non-Deliverable Forward (NDF) benchmark rates accurately reflect those markets and maintain the quality and integrity of the benchmarks.

Following a period of research and analysis, FTSE Russell has determined that there is no longer an accessible and sufficiently active market to facilitate the publication of the Ghana Cedi 2Y forward rate (GHS2Y). To confirm, the WMR Forward rates service will continue to publish the following Ghana Cedi (GHS) forward tenors: SW, 1M, 2M, 3M, 6M, 9M and 1Y.

Accordingly, FTSE Russell intends to cease publication of the WMR GHS2Y forward benchmark rates, which are currently published as both forward premium/discount and calculated outright forward rates. The final publication will occur at **21:00 GMT on Friday 1st May 2026**.

Users currently referencing the WMR GHS2Y Forward benchmark rates are encouraged to ensure that appropriate alternative arrangements are in place ahead of the cessation date.

If you have any comments or questions regarding the cessation and removal of the GHS2Y forward rates from the WMR Forward rates service, please email wmr.ops@lseg.com

FTSE Russell

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