

WMR Spot FX Benchmarks: Confirmation of Removal of Currenex as a Data Source

9 June 2025

In May 2025, FTSE Russell launched a public consultation to invite market feedback on its proposed removal of Currenex FX input data from the calculation of the WMR Spot Rate Benchmarks for CHF, EUR and JPY. The comment period was intended to provide benchmark stakeholders with the opportunity to highlight any operational considerations related to the implementation of the change to ensure a seamless transition.

FTSE Russell has considered the feedback received and confirms that the change will be effective following the last WMR FX benchmark publications on Friday June 20, 2025, at which time Currenex data cease to contribute to the WMR FX benchmark calculations. The change will be reflected in the WMR FX benchmarks starting with the first benchmark rate publications on Sunday June 22, 2025. For any avoidance of doubt, the WMR FX benchmarks will be calculated in line with published methodology until this time.

Please contact us at wmr.ops@lseg.com with any questions or comments on the content of this announcement.

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