

WMR Spot Rate Rounding Methodology Market Consultation

15 July 2026

FTSE Russell is consulting on proposed enhancements to the WMR spot rate methodology to improve benchmark representativeness and attainability. The changes would be released in two phases and include:

Phase 1

Removal of any rounding of input data and rates during interim calculations. The other change is the refining of rounding conventions of published mid rates.

Phase 2

We are exploring an increase to decimal precision for published Spot rates.

Stakeholder feedback will inform the final approach and timing of any implementation.

> View the [WMR Spot Rate Rounding Methodology Market Consultation](#).

Please direct any questions to wmr.ops@lseg.com. Visit us and access rates at [WMR FX Benchmarks at lseg.com/en/ftse-russell](https://lseg.com/en/ftse-russell).

For further information please contact benchmarks@lseg.com. For more information about FTSE Russell's indexes, please visit lseg.com/en/ftse-russell.