

WMR Spot Cross Rate Calculation Market Consultation

15 July 2026

FTSE Russell is consulting on a proposed enhancement to the WMR FX benchmarks methodology to include adjustments for value dates in spot cross rate calculations. The change would incorporate forward points when spot dates differ because of T+1 currency convention or holidays, helping to improve benchmark representativeness.

Stakeholder feedback will inform the final approach, as well as consideration of future enhancements to forward tenor coverage.

> View the [WMR Spot Cross Rate Calculation 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.