



**THE FOUNDATION  
FOR SECURE  
MARKETS**

**#54141**

**TO: ALL CLEARING MEMBERS**

**DATE: February 16, 2024**

**SUBJECT: UPDATE TO CFE OFRA FILE**

On March 1st OCC will be modifying the CFE OFRA file to provide offsets between VX futures and VIXW weekly options via an additional redefinition record.

For questions regarding this memo, Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, and email [memberservices@theocc.com](mailto:memberservices@theocc.com) or [pricingandmargins@theocc.com](mailto:pricingandmargins@theocc.com).