

**BEFORE THE
NATIONAL FUTURES ASSOCIATION**

In the Matter of:)	
)	
ROCK FINANCIAL GROUP LLC)	
(NFA ID #351108),)	
)	NFA Case No. 10-MRA-006
and)	
)	
SCOTT SCHAFFER)	
(NFA ID #331694).)	

**NOTICE OF MEMBER RESPONSIBILITY ACTION AND ASSOCIATE
RESPONSIBILITY ACTION UNDER NFA COMPLIANCE RULE 3-15**

National Futures Association ("NFA") hereby gives notice to Rock Financial Group LLC ("RFG"), a commodity trading advisor ("CTA") NFA Member located in Woodland Hills, California and Scott Schaffer ("Schaffer"), an associated person ("AP") and an NFA Associate that, pursuant to NFA Compliance Rule 3-15, the President of NFA, with the concurrence of NFA's Executive Committee, has taken a Member Responsibility Action ("MRA") against RFG and an Associate Responsibility Action ("ARA") against Schaffer, whereby:

1. RFG and Schaffer are prohibited from soliciting or accepting any funds from customers or investors, soliciting investments for any commodity investment vehicles, or placing any trades on behalf of customers, or investors except liquidation or risk reducing trades in any fund, accounts or investment vehicles over which Schaffer exercises control;
2. RFG and Schaffer are prohibited from disbursing or transferring any funds of customers or investors over which they exercise control, or participants in any such commodity investment vehicles, without prior approval from NFA; and
3. RFG and Schaffer are required to provide copies of this MRA/ARA via overnight courier to all: a) customers; b) all investors of any funds or investment vehicles over which RFG and/or Schaffer exercises control; and c) to all banks, brokerage firms, and other financial institutions in which money is on deposit in the name of RFG or Schaffer or any other entity over which Schaffer exercises control.

This action is effective immediately and is deemed necessary to protect customers and investors of RFG and Schaffer based on the failure of RFG and Schaffer

to cooperate with NFA in an examination of RFG, or demonstrate that they are in full compliance with NFA Requirements.

In support of these actions, NFA attaches the affidavit of Mark Arnold who is an investigator in NFA's Compliance Department, and based thereon alleges as follows:

1. RFG is an NFA Member CTA located in Woodland Hills, California and has been an NFA Member since February 2005. Schaffer is an AP and listed principal of RFG as well as an NFA Associate and has also been an NFA Associate since October 2003.
2. On September 13, 2010, NFA received a complaint from an investor in RFG. The investor told NFA that he lent \$75,000 to RFG in April 2010 to help RFG cover costs for an investment the firm was making. In return for lending RFG \$75,000, Schaffer told the investor that RFG would pay him \$525,000 within four days. Despite repeated attempts to contact Schaffer, the investor has not heard from Schaffer since July.
3. Based on this investor complaint, NFA commenced an emergency examination of RFG on Monday, September 27, 2010.
4. NFA arrived at RFG's current business address as listed in NFA's Online Registration System ("ORS") on Monday afternoon. NFA found that this address was a home in a residential area and no one answered the door.
5. As a result, NFA called the firm's telephone number as provided in NFA's ORS, and left a message asking Schaffer to call NFA immediately. NFA also e-mailed Schaffer and told him it was trying to conduct an examination of the firm and that Schaffer should contact NFA immediately. Having received no response to the e-mail or voicemail, NFA then drove to Schaffer's home address as listed in NFA's ORS. No one answered the door at this location.
6. NFA then went to an address that RFG had previously identified in NFA's ORS as its business location, which the firm's website still listed as its current location. However, Schaffer was not present at this location.
7. NFA then returned to RFG's current business address as indicated in NFA's ORS. When NFA approached the home this time, staff saw an open patio door and an individual inside. This person ultimately identified himself as Schaffer. Schaffer told NFA that he had received its e-mail and was "about to respond" to it when NFA arrived.

8. NFA told Schaffer that it needed documents and information from him and RFG that were relevant to the complaint NFA had received from the individual who invested \$75,000 with RFG and Schaffer. NFA also asked Schaffer if he had other investors or customers. Schaffer said he had no current futures customers, but that he was actively soliciting for his managed futures program (as of May 2010, Schaffer had an approved disclosure document on file with NFA for this managed futures program). Schaffer told NFA that he was familiar with the individual who had invested \$75,000 with him, but he refused to provide NFA with any information regarding the transaction. Instead, Schaffer said he could maybe provide NFA with the information in four to five days.
9. NFA told Schaffer that this was unacceptable and reminded him that Compliance Rule 2-5 obligated Schaffer to cooperate promptly and fully with NFA in its investigation and examination of the firm. In response, Schaffer said he needed written proof of this obligation and that he would also need to consult with his lawyers.
10. NFA immediately e-mailed Schaffer a copy of Compliance Rule 2-5, but Schaffer still refused to provide documents to NFA. In particular, Schaffer claimed that providing RFG's bank records violated his "right to privacy." In addition, Schaffer also told NFA that he would only produce a copy of the agreement between RFG and the investor if NFA obtained a subpoena.
11. Despite his earlier protests, Schaffer agreed to provide RFG bank statements for the life of the account to NFA the next day (Tuesday). However, Schaffer continued to refuse to provide a copy of the agreement between RFG and the investor.
12. On Tuesday, Schaffer provided NFA with RFG bank statements for March through August 2010. After reviewing these statements, however, NFA realized that Schaffer had not provided all statements for the life of the account since the March statement showed a beginning balance of approximately \$100,000. Therefore, NFA e-mailed Schaffer and reiterated that it needed all statements for the life of the account, and that Schaffer was required to provide this information by 5:00 p.m. CDT Thursday, September 30, 2010.
13. In addition, NFA noticed activity on the May bank statement which suggested that RFG may have been conducting customer business. For example, NFA noticed a \$30,000 deposit and \$30,000 withdrawal on the same day. NFA also noticed a \$7,124 deposit on May 20, 2010 and a \$7,500 withdrawal on June 2, 2010. When NFA asked Schaffer about these transactions, Schaffer claimed he could not remember them. Therefore, NFA asked Schaffer to provide bank records which would

support the transactions (e.g., deposit slips, wire advices) to NFA by 5:00 p.m. CDT Thursday, September 30, 2010. In this same request, NFA also asked Schaffer for certain information regarding other transactions, including those documents relevant to the \$75,000 transaction that he had earlier refused to produce to NFA.

14. The following day (Wednesday), Schaffer attempted to respond by e-mail to some of NFA's prior requests. However, the information he provided was incomplete. Moreover, Schaffer refused to respond to certain inquiries because the information was "confidential." Finally, with respect to the RFG bank records, Schaffer represented that he had to obtain them from the bank, and the bank required 48 hours to produce them.
15. NFA responded immediately to Schaffer's e-mail and told him that although NFA would give him until Friday, October 1 at 4:00 p.m. CDT to produce the bank statements, it considered his responses to the other requests insufficient and therefore required him to make himself available in person or by phone by 12:30 p.m. CDT on Thursday, September 30, 2010.
16. On Thursday morning, Schaffer called staff and said he would no longer correspond with NFA and that all communication regarding RFG should be directed to Schaffer's attorney. NFA told Schaffer that while he was free to retain an attorney, Schaffer was still obligated to comply with Compliance Rule 2-5. Furthermore, NFA also told Schaffer that he was still required to provide documents and information by the previously set deadlines (Friday, October 1, for the bank statements and Thursday, September 30, for all other documents and information requests).
17. Using contact information provided by Schaffer, NFA attempted to contact Schaffer's attorney twice on Thursday morning. On Thursday afternoon, Schaffer's attorney returned NFA's call. During this conversation, NFA explained the outstanding requests and also agreed to forward a copy of the requests directly to him. Schaffer's attorney indicated that he would review the requests and contact NFA prior to the 5:00 p.m. CDT deadline that afternoon.
18. Schaffer's attorney, however, failed to contact NFA. NFA attempted to contact the attorney one more time on Thursday afternoon; however, he has not contacted NFA again or provided any of the responsive documents and information. Furthermore, despite repeated requests by NFA, Schaffer has not complied with NFA's requests for documents and information.

19. As a result of Schaffer's failure to cooperate with NFA in its examination of RFG, NFA is unable to determine if Schaffer and RFG are engaging in commodity futures activities and are in compliance with NFA requirements.

The MRA and ARA will remain in effect until such time as Schaffer and RFG have demonstrated to the satisfaction of NFA that they are in complete compliance with all NFA Requirements.

Schaffer and RFG are entitled to a prompt hearing on this matter before NFA's Hearing Committee if they so request. The request for a hearing shall be made in writing to:

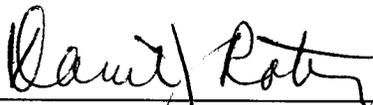
National Futures Association
300 South Riverside Plaza
Suite 1800
Chicago, Illinois 60606
Attn: Legal Department-Docketing

E-Mail: Docketing@nfa.futures.org
Facsimile: 312-781-1672

Aggrieved parties may petition the Commodity Futures Trading Commission ("CFTC") for a stay of this MRA and ARA pending a hearing pursuant to and in conformity with the terms set forth in CFTC Regulation 171.41.

NATIONAL FUTURES ASSOCIATION

Date: October 5, 2010

By: 
Daniel J. Roth, President

AFFIDAVIT

THE AFFIANT, MARK ARNOLD, BEING DULY SWORN AND UNDER OATH STATES THAT:

1. My name is Mark Arnold, and I am employed by National Futures Association ("NFA") as an investigator in the Compliance Department. In my capacity as an investigator, I conducted an investigation of Rock Financial Group LLC ("RFG") and Scott Schaffer ("Schaffer").
2. RFG is an NFA Member commodity trading advisor located in Woodland Hills, California and has been an NFA Member since February 2005. Schaffer is an associated person and listed principal of RFG as well as an NFA Associate and has also been an NFA Associate since October 2003.
3. On September 13, 2010, NFA received a complaint from an investor in RFG. The investor told NFA that he lent \$75,000 to RFG in April 2010 to help RFG cover costs for an investment the firm was making. In return for lending RFG \$75,000, Schaffer told the investor that RFG would pay him \$525,000 within four days. Despite repeated attempts to contact Schaffer, the investor has not heard from Schaffer since July.
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10. NFA told Schaffer that this was unacceptable and reminded him that Compliance Rule 2-5 obligated Schaffer to cooperate promptly and fully with NFA in its investigation and examination of the firm. In response, Schaffer said he needed written proof of this obligation and that he would also need to consult with his lawyers.
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support the transactions (e.g., deposit slips, wire advices) to NFA by 5:00 p.m. CDT Thursday, September 30, 2010. In this same request, NFA also asked Schaffer for certain information regarding other transactions, including those documents relevant to the \$75,000 transaction that he had earlier refused to produce to NFA.

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19. Schaffer's attorney, however, failed to contact NFA. NFA attempted to contact the attorney one more time on Thursday afternoon; however, he has not contacted NFA again or provided any of the responsive documents and information. Furthermore, despite repeated requests by NFA, Schaffer has not complied with NFA's requests for documents and information.

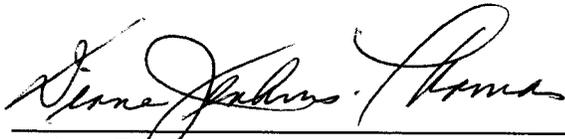
20. As a result of Schaffer's failure to cooperate with NFA in its examination of RFG, NFA is unable to determine if Schaffer and RFG are engaging in commodity futures activities and are in compliance with NFA requirements.

Further Affiant sayeth not.



Mark Arnold

Subscribed and sworn to before me
on this 5th day of October 2010.



Notary Public

AFFIDAVIT OF SERVICE

I, Myra Lewis, on oath state that on October 5, 2010, I served copies of the attached Notice of Member Responsibility Action and Associate Responsibility Action by sending such copies by facsimile and overnight mail in envelopes addressed as follows:

David Stawick, Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581
Facsimile: 202/418-5521

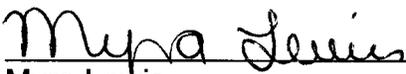
Richard Foelber
Deputy Chief
Division of Enforcement
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581
Facsimile: 202/418-5523

And by e-mail and overnight mail:

Scott Schaffer
4330 Alhama Drive
Woodlands Hills, CA 91364
E-mail: Schafferbiz@yahoo.com

Rock Financial Group LLC
5256 Calatrana Drive
Woodland Hills, CA 91364
Attn: Scott Schaffer
Developer
E-mail: Prosperwithu@sbcglobal.net
Prosperwithu@starband.net

Michael Shippee, Esq.
Law Offices of Gregory L. Parkin
2500 W. Orangethorpe Avenue
Suite 116
Fullerton, CA 92833
E-mail: mshippee@msn.com



Myra Lewis

Subscribed and sworn to before
me on this 5th day of October, 2010.



Notary Public

