

GreenHaven Continuous Commodity Index Fund
Form 10-Q
November 06, 2013

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549
FORM 10-Q

(Mark One)

QUARTERLY REPORT PURSUANT TO SECTION 13 OR 15(d) OF
THE SECURITIES EXCHANGE ACT OF 1934
For the quarterly period ended September 30, 2013,
OR

TRANSITION REPORT PURSUANT TO SECTION 13 OR 15(d) OF
THE SECURITIES EXCHANGE ACT OF 1934
For the transition period from _____ to _____

Commission File Numbers: 001-33908, 001-33909
GREENHAVEN CONTINUOUS COMMODITY INDEX FUND
(Registrant)
(Exact name of Registrant as specified in its charter)
GREENHAVEN CONTINUOUS COMMODITY INDEX MASTER FUND
(Rule 140 Co-Registrant)
(Exact name of Registrant as specified in its charter)

Delaware 26-0151234
26-0151301
(State or Other Jurisdiction of (I.R.S. Employer Identification Nos.)
Incorporation or Organization)

c/o GreenHaven Commodity Services
LLC
3340 Peachtree Rd, Suite 1910
Atlanta, Georgia 30326
(Address of Principal Executive Offices) (Zip Code)

Registrant's telephone number, including area code: (404)-239-7942
(Former Name, Former Address and Former Fiscal Year, if Changed Since Last Report)

Indicate by check mark whether the Registrant (1) has filed all reports required to be filed by Section 13 or 15(d) of the Securities Exchange Act of 1934 during the preceding 12 months (or for such shorter period that the Registrant was required to file such reports), and (2) has been subject to such filing requirements for the past 90 days. Yes No

Indicate by check mark whether the registrant has submitted electronically and posted to its web site, if any, every Interactive Data File required to be submitted and posted pursuant to Rule 405 of Regulation S-T during the preceding 12 months (or for such shorter period that the registrant was required to post such files). Yes No

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Indicate by check mark whether the registrant is a large accelerated filer, an accelerated filer, a non-accelerated filer, or a smaller reporting company. See definition of “accelerated filer,” “large accelerated filer,” and “smaller reporting company” in Rule 12b-2 of the Exchange Act. (Check one):

Large Accelerated Filer <input type="checkbox"/>	Accelerated Filer <input type="checkbox"/>	Non-Accelerated Filer <input type="checkbox"/>	Smaller reporting company <input type="checkbox"/>
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(Do not check if a smaller reporting company)

Indicate by check mark whether the registrant is a shell company (as defined in Rule 12b-2 of the Exchange Act). Yes No

Indicate the number of outstanding Limited Shares as of September 30, 2013: 13,400,000 Limited Shares.

GREENHAVEN CONTINUOUS COMMODITY INDEX FUND
 GREENHAVEN CONTINUOUS COMMODITY INDEX MASTER FUND
 QUARTER ENDED SEPTEMBER 30, 2013

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GreenHaven Continuous Commodity Index Fund
Consolidated Statements of Financial Condition
September 30, 2013 (unaudited) and December 31, 2012

	September 30, 2013 (unaudited)	December 31, 2012
Assets		
Equity in broker trading accounts:		
Short-term investments (cost \$344,995,085 and \$469,979,439 as of September 30, 2013 and December 31, 2012, respectively)	\$ 344,996,250	\$469,995,420
Cash held by broker	8,666,593	22,210,626
Net unrealized appreciation (depreciation) on futures contracts	1,569,825	(12,514,458)
Total assets	\$ 355,232,668	\$479,691,588
Liabilities and shareholders' equity		
Capital shares payable	\$ —	\$4,327,722
Management fee payable to related party	252,125	354,469
Accrued brokerage fees and expenses payable	141,546	401,297
Total liabilities	393,671	5,083,488
Shareholders' equity		
General Units:		
Paid in capital - 50 units issued	1,500	1,500
Accumulated deficit	(176)	(57)
Total General Units	1,324	1,443
Limited Units:		
Paid in capital - 13,400,000 and 16,450,000 redeemable shares issued and outstanding as of September 30, 2013 and December 31, 2012, respectively	389,464,307	470,214,957
Retained earnings (accumulated deficit)	(34,626,634)	4,391,700
Total Limited Units	354,837,673	474,606,657
Total shareholders' equity	354,838,997	474,608,100
Total liabilities and shareholders' equity	\$ 355,232,668	\$479,691,588
Net asset value per share		
General Units	\$ 26.48	\$28.86
Limited Units	\$ 26.48	\$28.85

See accompanying notes to unaudited consolidated financial statements

GreenHaven Continuous Commodity Index Fund
 Unaudited Consolidated Schedule of Investments

September 30, 2013

Description	Percentage of Net Assets	Fair Value	Face Value
U.S. Treasury Obligations			
U.S. Treasury Bills, 0.02% due October 03, 2013	31.00	% \$ 109,999,890	\$ 110,000,000
U.S. Treasury Bills, 0.01% due October 10, 2013	8.46	29,999,880	30,000,000
U.S. Treasury Bills, 0.02% due October 24, 2013	43.68	154,997,830	155,000,000
U.S. Treasury Bills, 0.06% due November 14, 2013	14.09	49,998,650	50,000,000
Total U.S. Treasury Obligations (cost \$344,995,085)	97.23	% \$ 344,996,250	\$ 345,000,000

Description	Percentage of Net Assets	Fair Value	Notional
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