

GreenHaven Continuous Commodity Index Fund
Form 10-Q
August 09, 2010

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**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 June 30, 2010,
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 Number: 001-33909**

**GREENHAVEN CONTINUOUS COMMODITY INDEX FUND
(Exact name of Registrant as specified in its charter)**

**Delaware
(State or Other Jurisdiction of Incorporation or
Organization)**

**26-0151234
(I.R.S. Employer Identification No.)**

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

**30326
(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 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 Accelerated Filer Non-Accelerated Filer Smaller reporting company
(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 June 30, 2010: 9,750,000 Limited Shares.

**GREENHAVEN CONTINUOUS COMMODITY INDEX FUND
QUARTER ENDED JUNE 30, 2010**

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EX-32.2 SECTION 906 CERTIFICATION OF CFO

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GreenHaven Continuous Commodity Index Fund
Consolidated Statements of Financial Condition
June 30, 2010 (unaudited) and December 31, 2009

	June 30, 2010 (unaudited)	December 31, 2009
Assets		
Equity in broker trading accounts:		
Short-term investments (cost \$199,967,163 and \$119,990,308, respectively)	\$ 199,960,900	\$ 119,992,525
Cash held by broker	42,498,212	97,250,587
Net unrealized appreciation on futures contracts	841,508	12,380,231
Total assets	\$ 243,300,620	\$ 229,623,343
Liabilities and shareholders equity		
Management fee payable to related party	\$ 166,171	\$ 149,819
Broker fee payable	145,290	39,186
Total liabilities	311,461	189,005
Shareholders equity		
General Units:		
Paid in capital 50 units issued	1,500	1,500
Retained deficit	(254)	(189)
Total General Units	1,246	1,311
Limited Units:		
Paid in capital 9,750,000 and 8,750,000 redeemable units issued and outstanding, respectively	237,824,945	210,500,911
Retained earnings	5,162,968	18,932,116
Total Limited Units	242,987,913	229,433,027
Total shareholders equity	242,989,159	229,434,338
Total liabilities and shareholders equity	\$ 243,300,620	\$ 229,623,343
Net asset value per share		
General Units	\$ 24.92	\$ 26.22

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Limited Units	\$	24.92	\$	26.22
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See accompanying notes to unaudited consolidated financial statements

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GreenHaven Continuous Commodity Index Fund
Unaudited Consolidated Schedule of Investments
June 30, 2010

Description	Percentage of Net Assets	Fair Value	Face Value
U.S. Treasury Obligations			
U.S. Treasury Bill, 0.03% due July 15, 2010	41.15%	\$ 99,996,100	\$ 100,000,000
U.S. Treasury Bill, 0.18% due August 26, 2010	8.23	19,994,640	20,000,000
U.S. Treasury Bill, 0.12% due September 23, 2010	32.91	79,970,160	80,000,000
Total U.S. Treasury Obligations (cost \$199,967,163)	82.29%	\$ 199,960,900	\$ 200,000,000

Description	Percentage of Net Assets	Fair Value	Notional Value
Unrealized Appreciation (Depreciation) on Futures Contracts			
Cocoa (241 contracts, settlement date September 15, 2010)	(0.06)%	\$ (156,220)	\$ 7,095,040
Cocoa (241 contracts, settlement date December 15, 2010)	0.00*	3,970	7,143,240
Coffee (113 contracts, settlement date September 20, 2010)	0.43	1,053,881	7,027,894
Coffee (116 contracts, settlement date December 20, 2010)	0.43	1,032,450	7,223,175
Copper (97 contracts, settlement date September 28, 2010)	(0.10)	(238,863)	7,154,963
Copper (96 contracts, settlement date December 29, 2010)	(0.30)	(740,150)	7,137,600
Corn (380 contracts, settlement date September 14, 2010)	(0.07)	(158,250)	6,892,250
Corn (397 contracts, settlement date December 14, 2010)	0.00*	10,012	7,413,975
Cotton (186 contracts, settlement date December 08, 2010)	(0.04)	(96,740)	7,103,340
Cotton (185 contracts, settlement date March 09, 2011)	(0.10)	(234,400)	7,189,100
Florida Orange Juice (213 contracts, settlement date September 10, 2010)	0.16	386,138	4,739,782
Florida Orange Juice (214 contracts, settlement date November 09, 2010)	0.13	320,017	4,787,715
Florida Orange Juice (213 contracts, settlement date January 10, 2011)	0.06	140,603	4,771,732
Gold (57 contracts, settlement date December 29, 2010)	0.17	418,960	7,124,430
Gold (57 contracts, settlement date February 24, 2011)	0.05	111,200	7,136,400
Heating Oil (33 contracts, settlement date August 31, 2010)	0.00*	(9,101)	2,833,123
Heating Oil (33 contracts, settlement date September 30, 2010)	(0.12)	(282,815)	2,873,039
Heating Oil (32 contracts, settlement date October 29, 2010)	(0.12)	(290,942)	2,823,475
Heating Oil (32 contracts, settlement date November 30, 2010)	0.00*	(11,134)	2,858,957
Heating Oil (32 contracts, settlement date December 31, 2010)	0.00*	(11,357)	2,892,288
Lean Hogs (117 contracts, settlement date August 13, 2010)	0.06	135,340	3,821,220
Lean Hogs (117 contracts, settlement date October 14, 2010)	0.09	213,420	3,538,080
Lean Hogs (118 contracts, settlement date December 14, 2010)	0.01	12,900	3,414,920
Lean Hogs (118 contracts, settlement date February 14, 2011)	0.03	60,820	3,495,160
Light, Sweet Crude Oil (38 contracts, settlement date August 20, 2010)	(0.02)	(39,340)	2,894,080
	(0.14)	(338,480)	2,834,200

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Light, Sweet Crude Oil (37 contracts, settlement date September 21, 2010)			
Light, Sweet Crude Oil (37 contracts, settlement date October 20, 2010)	(0.14)	(337,770)	2,850,850
Light, Sweet Crude Oil (37 contracts, settlement date November 19, 2010)	(0.02)	(41,760)	2,867,130
Light, Sweet Crude Oil (37 contracts, settlement date December 20, 2010)	(0.02)	(43,650)	2,880,450
Live Cattle (128 contracts, settlement date October 29, 2010)	0.00*	10,630	4,672,000
Live Cattle (128 contracts, settlement date December 31, 2010)	(0.08)	(195,910)	4,769,280
Live Cattle (128 contracts, settlement date February 28, 2011)	0.04	104,170	4,865,280
Natural Gas (57 contracts, settlement date August 27, 2010)	(0.02)	(41,780)	2,651,640
Natural Gas (57 contracts, settlement date September 28, 2010)	0.03	81,650	2,696,100
Natural Gas (57 contracts, settlement date October 27, 2010)	0.02	36,470	2,838,600
Natural Gas (57 contracts, settlement date November 24, 2010)	(0.06)	(145,160)	2,993,640
Natural Gas (57 contracts, settlement date December 28, 2010)	(0.06)	(135,800)	3,097,380
Platinum (93 contracts, settlement date October 27, 2010)	(0.01)	(31,040)	7,148,445
Platinum (92 contracts, settlement date January 27, 2011)	(0.08)	(188,425)	7,094,580
Silver (77 contracts, settlement date September 28, 2010)	0.23	570,920	7,202,580
Silver (76 contracts, settlement date December 29, 2010)	0.07	155,805	7,132,980
Soybean (157 contracts, settlement date November 12, 2010)	(0.05)	(133,250)	7,084,625
Soybean (158 contracts, settlement date January 14, 2011)	0.01	21,737	7,206,775
Sugar (390 contracts, settlement date September 30, 2010)	(0.03)	(63,918)	7,015,008
Sugar (390 contracts, settlement date February 28, 2011)	0.03	63,795	7,237,776
Wheat (288 contracts, settlement date September 14, 2010)	(0.05)	(123,550)	6,915,600
Wheat (290 contracts, settlement date December 14, 2010)	(0.01)	(13,575)	7,344,250
Net Unrealized Appreciation on Futures Contracts	0.35%	\$ 841,508	\$ 242,784,147

* Denotes greater than (0.005)% yet less than 0.000%

See accompanying notes to unaudited consolidated financial statements

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GreenHaven Continuous Commodity Index Fund
Consolidated Schedule of Investments
December 31, 2009

Description	Percentage of Net Assets	Fair Value	Face Value
U.S. Treasury Obligations			
U.S. Treasury Bills, 0.01% due January 21, 2010	23.97%	\$ 54,999,285	\$ 55,000,000
U.S. Treasury Bills, 0.07% due March 25, 2010	28.33	64,993,240	65,000,000
Total United States Treasury Obligations (cost \$119,990,308)	52.30%	\$ 119,992,525	\$ 120,000,000

Description	Percentage of Net Assets	Fair Value	Notional Value
Unrealized Appreciation/(Depreciation) on Futures Contracts			
Cocoa (136 contracts, settlement date March 16, 2010)	0.07%	\$ 161,180	\$ 4,473,040
Cocoa (137 contracts, settlement date May 13, 2010)	0.08	182,110	4,534,700
Cocoa (137 contracts, settlement date July 15, 2010)	0.07	154,330	4,530,590
Coffee (87 contracts, settlement date March 19, 2010)	(0.02)	(54,712)	4,435,369
Coffee (87 contracts, settlement date May 18, 2010)	(0.02)	(44,550)	4,489,200
Coffee (87 contracts, settlement date July 20, 2010)	(0.00)*	5,700	4,536,506
Copper (54 contracts, settlement date March 29, 2010)	0.24	548,875	4,517,775
Copper (54 contracts, settlement date May 26, 2010)	0.25	581,925	4,536,675
Copper (53 contracts, settlement date July 28, 2010)	0.20	449,350	4,465,912
Corn (212 contracts, settlement date March 12, 2010)	0.21	486,987	4,393,700
Corn (212 contracts, settlement date May 14, 2010)	0.22	503,862	4,497,050
Corn (212 contracts, settlement date July 14, 2010)	0.04	97,962	4,589,800
Cotton (118 contracts, settlement date March 09, 2010)	0.21	491,955	4,460,400
Cotton (117 contracts, settlement date May 06, 2010)	0.21	479,775	4,480,515
Cotton (118 contracts, settlement date July 08, 2010)	0.07	163,925	4,541,820
Florida Orange Juice (233 contracts, settlement date March 11, 2010)	0.13	292,253	4,510,298
Florida Orange Juice (236 contracts, settlement date May 10, 2010)	0.29	673,343	4,699,350
Florida Orange Juice (208 contracts, settlement date July 12, 2010)	0.10	220,958	4,235,400
Gold (41 contracts, settlement date February 24, 2010)	0.11	247,040	4,494,420
Gold (41 contracts, settlement date April 28, 2010)	0.12	285,440	4,500,160
Gold (41 contracts, settlement date June 28, 2010)	(0.03)	(73,280)	4,505,080
Heating Oil (31 contracts, settlement date January 29, 2010)	0.08	171,121	2,754,511
Heating Oil (30 contracts, settlement date February 26, 2010)	0.07	167,378	2,673,594
Heating Oil (30 contracts, settlement date March 31, 2010)	0.07	174,531	2,679,138
Heating Oil (30 contracts, settlement date April 30, 2010)	0.03	79,624	2,686,194
Heating Oil (30 contracts, settlement date May 28, 2010)	0.03	76,679	2,694,132
Lean Hogs (117 contracts, settlement date February 12, 2010)	0.12	279,190	3,070,080
Lean Hogs (117 contracts, settlement date April 15, 2010)	0.10	236,150	3,270,150

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Lean Hogs (116 contracts, settlement date June 14, 2010)	0.03	81,640	3,585,560
Lean Hogs (117 contracts, settlement date July 15, 2010)	0.02	42,930	3,561,480
Light, Sweet Crude Oil (34 contracts, settlement date January 20, 2010)	0.07	165,770	2,698,240
Light, Sweet Crude Oil (34 contracts, settlement date February 22, 2010)	0.07	163,510	2,720,680
Light, Sweet Crude Oil (33 contracts, settlement date March 22, 2010)	0.07	153,050	2,660,790
Light, Sweet Crude Oil (33 contracts, settlement date April 20, 2010)	0.02	35,750	2,676,630
Light, Sweet Crude Oil (33 contracts, settlement date May 20, 2010)	0.02	35,980	2,692,470
Live Cattle (128 contracts, settlement date February 26, 2010)	(0.00)*	(2,580)	4,412,160
Live Cattle (128 contracts, settlement date April 30, 2010)	0.03	62,390	4,597,760
Live Cattle (128 contracts, settlement date June 30, 2010)	0.07	153,590	4,491,520
Natural Gas (49 contracts, settlement date January 27, 2010)	0.04	103,110	2,730,280
Natural Gas (49 contracts, settlement date February 24, 2010)	0.03	71,960	2,710,680
Natural Gas (48 contracts, settlement date March 29, 2010)	0.03	66,120	2,642,400
Natural Gas (48 contracts, settlement date April 28, 2010)	0.11	249,020	2,661,600
Natural Gas (48 contracts, settlement date May 26, 2010)	0.11	240,580	2,695,200
Platinum (91 contracts, settlement date April 28, 2010)	0.24	545,890	6,693,050
Platinum (92 contracts, settlement date July 28, 2010)	0.17	385,155	6,785,000
Silver (53 contracts, settlement date March 29, 2010)	(0.01)	(24,685)	4,463,925
Silver (53 contracts, settlement date May 26, 2010)	0.02	55,010	4,469,490
Silver (54 contracts, settlement date July 28, 2010)	(0.06)	(130,355)	4,559,220
Soybean (85 contracts, settlement date March 12, 2010)	0.13	303,288	4,456,125
Soybean (85 contracts, settlement date May 14, 2010)	0.15	340,100	4,478,438
Soybean (86 contracts, settlement date July 14, 2010)	0.09	198,900	4,554,775
Sugar (160 contracts, settlement date February 26, 2010)	0.28	638,098	4,829,440
Sugar (161 contracts, settlement date April 30, 2010)	0.23	522,222	4,549,474
Sugar (161 contracts, settlement date June 30, 2010)	0.19	423,725	4,150,966
Wheat (162 contracts, settlement date March 12, 2010)	0.12	268,175	4,386,150
Wheat (162 contracts, settlement date May 14, 2010)	0.11	263,200	4,495,500
Wheat (162 contracts, settlement date July 14, 2010)	(0.03)	(70,413)	4,584,600
Net Unrealized Appreciation on Futures Contracts	5.40%	\$ 12,380,231	\$ 229,249,162

* Denotes greater than (0.005)% yet less than 0.000%

See accompanying notes to unaudited consolidated financial statements

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GreenHaven Continuous Commodity Index Fund
Unaudited Consolidated Statements of Income and Expenses
For the Three Months Ended June 30, 2010, and 2009
and Six Months Ended June 30, 2010, and 2009

	Three Months Ended June 30, 2010	Three Months Ended June 30, 2009	Six Months Ended June 30, 2010	Six Months Ended June 30, 2009
Income				
Interest Income	\$ 69,812	\$ 28,941	\$ 97,167	\$ 36,960
Expenses				
Management fee to related party	512,153	233,203	1,025,052	279,794
Brokerage commissions and fees	144,609	65,845	289,427	79,001
Total expenses	656,762	299,048	1,314,479	358,795
Net Investment Loss	(586,950)	(270,107)	(1,217,312)	(321,835)
Realized and Net Change in Unrealized (Loss) Gain on Investments and Futures Contracts				
Realized (Loss) Gain on				
Investments	(403)		(403)	
Futures Contracts	(6,797,890)	5,189,618	(1,004,295)	3,022,355
Net Realized (Loss) Gain	(6,798,293)	5,189,618	(1,004,698)	3,022,355
Net Change in Unrealized Gain (Loss) on				
Investments	(3,137)	(3,096)	(8,480)	(3,115)
Futures Contracts	5,626,466	(3,763,279)	(11,538,723)	(2,483,950)
Net Change in Unrealized Gain (Loss)	5,623,329	(3,766,375)	(11,547,203)	(2,487,065)
Net Realized and Unrealized (Loss) Gain on Investments and Future Contracts				
	(1,174,964)	1,423,243	(12,551,901)	535,290
Net (Loss) Gain	\$ (1,761,914)	\$ 1,153,136	\$ (13,769,213)	\$ 213,455

See accompanying notes to unaudited consolidated financial statements

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**Greenhaven Continuous Commodity Index Fund
Unaudited Consolidated Statements of Changes in Shareholders' Equity
For the Six Months Ended June 30, 2010**

	General Units			Limited Units			Total
	Total			Total			Total
	General	Accumulated	Shareholders'	Limited	Retained	Shareholders'	Shareholders'
Balance at	Units	Deficit	Equity	Units	Earnings	Equity	Equity
December	Amount			Amount			
&nbs							