



# Euroption Strategic Fund

## Monthly Report – June 2010

**This month performance: 14.94%**

**YTD performance: -28.76%**

June's performance has been drastically reduced by the upwards movement shortly before expiration. This market shift translated into significant depreciation for our long puts. We expect to be able to perform well in July by exploiting the current volatility level which is favorable to the strategy.

The level of the NAV is now 169.303€, the YTD performance is -28.76% (new class 866.143€).

Euroption Strategic Fund  
Tel: + 41 91 923 4346  
Fax: + 41 91 923 4347  
[info@europtionfund.com](mailto:info@europtionfund.com)