

Q. Which of the following statements regarding indexes for alternative investments is most accurate?

- A. Hedge funds determine whether their results will be included in an index.
- B. Commodity indexes consist of a market-weighted basket of one or more specific commodities.
- C. Commodity index returns are based on changes in the prices of the underlying commodities.

Solution

- A. Correct. Hedge fund companies are not required to report their performance to any party other than their investors. As a result, rather than index providers determining the constituents, the constituents determine the index.
- B. Incorrect. Commodity indexes consist of futures contracts. There is no market weighting mechanism.
- C. Incorrect. Commodity indexes are based upon futures contracts, not prices of the underlying commodities themselves.

Security Market Indexes

- describe indexes representing alternative investments

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