

**A STUDY ON ACTIVE PORTFOLIO CONSTRUCTION  
USING TRYNOR AND BLACK MODLE.**

Project report submitted to the University of Mysore in partial fulfillment of the  
requirements of IV semester

MBA Degree Examination 2023

By,

LOKESH T G

IV Semester, MBA

Reg No. P01ZZ21M0059

Guide

**Prof S.J. MANJUNATH B.E, MBA, PhD**

B N Bahadur Institute of Management Sciences

**B N BAHADUR INSTITUTE OF MANAGEMENT SCIENCES**

**UNIVERSITY OF MYSORE**

**MANASA GANGOTHRI , MYSORE 5700**

**UNIVERSITY OF MYSORE**  
**B N BAHADUR INSTITUTE OF MANAGEMENT**  
**SCIENCES**

MANASA GANGOTRI , MYSORE-570 006

**GUIDE CERTIFICATE**

This is to certify that, Mr. LOKESH T G (P01ZZ21M0059), is Pursuing 4th semester MBA, at B N BAHADUR INSTITUTE OF MANAGEMENT SCIENCES, University of Mysore. During the academic year 2022-2023, he has prepared **A STUDY ON ACTIVE PORTFOLIO CONSTRUCTION USING TRENOR AND BLACK MODEL.** under my guidance and supervision, in partial fulfilment of the requirement for the award of Post Graduate Degree in Business Administration.

Date: 28/07/23

Place: Mysore


  
Prof. S. J. MANJUNATH

**UNIVERSITY OF MYSORE**  
**B N BAHADUR INSTITUTE OF MANAGEMENT**  
**SCIENCES**

**MANASA GANGOTRI , MYSORE-570 006**

**CERTIFICATE**

This is to certify that, **Mr. LOKESH T G (P01ZZ21M0059)**, is pursuing 4<sup>th</sup> semester MBA, in B N BAHADUR INSTITUTE OF MANAGEMENT SCIENCES, University of Mysore. During the academic year 2022-2023, he has prepared **A STUDY ON ACTIVE PORTFOLIO CONSTRUCTION USING TRENOR AND BLACK MODEL**. in partial fulfilment of the requirement for the award of Post Graduate Degree in Business Administration.

  
**Prof. S. J. MANJUNATH, B.E, MBA, PhD**  
**CHAIRMAN**  
**DOS in Business Administration (BIMS)**  
**UNIVERSITY OF MYSORE**  
**Manasagangotri, MYSORE-570006** **CHAIRMAN**