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## tr\_babbs\_call

Input parameters:

- StepNumber  $N$

Output parameters:

- Price
- Delta

This routine is taken from [\[1\]](#).

For this routine we refer to [Routine tr\\_babbs\\_put.c](#)

## References

- [1] S.BABBS. Binomial valuation of lookback options. *working paper, Midland Global Markets London*, 1992. 1