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Since other answers already mentioned Das vol 1 and vol 2; and Bouzoubaa and Osseiran, I would like to add the good old: Harry Kat. Structured Equity Derivatives: The Definitive Guide to Exotic Options and Structured Notes. Wiley (2001) (not a very deep discussion of pricing, but good explanation of the product).

~~derivatives — What book(s) would you recommend for ...~~

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