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1 and vol 2; and Bouzoubaa and Osseiran, I  
would like to add the good old: Harry Kat.  
Structured Equity Derivatives: The Definitive

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Guide to Exotic Options and Structured Notes.  
Wiley (2001) (not a very deep discussion of  
pricing, but good explanation of the  
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~~derivatives — What book(s) would you  
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