Green Journals

International Approved Journals

Journal Information

Journal Title	Journal of Derivatives
Publisher	
ISSN	1074-1240
E-ISSN	
Database	CNRS
Domain	Health Sciences, Physical Sciences, Social Sciences

Classification History

Year	A+	A	B	C
2026		✓	✓	
2025		✓	✓	
2024		✓	✓	
2023		✓	✓	
2021/2022		✓	✓	
2020		✓	✓	
2019		✓	✓	
2018		✓		

Classification: The table above shows all journal classifications recorded for each classification year in the Green Journals database. A journal may have more than one classification in the same year.

Recent Articles

A Structural Volatility Surface Under Stress and Low Liquidity Conditions
2026-10-31 Pages jod.2026.019
Authors: Mario Kobayashi
DOI: 10.3905/jod.2026.019

The Physical Mean as a Practitioner Benchmark for Option Pricing through Feasible Hedging
2026-10-30 Pages jod.2026.017
Authors: Nikolaos Halidias
DOI: 10.3905/jod.2026.017

Intra-Horizon Risk Measures and Continuation Liquidity Requirements in Commodity Futures Markets
2026-10-29 Pages jod.2026.018
Authors: Xinyue He, Siyu Bian, Teresa Serra
DOI: 10.3905/jod.2026.018

Pricing Geopolitical Risk: Closed-Form Valuation of Futures and Options on the GPR Index
2026-10-26 Pages jod.2026.016
Authors: Andreas Grünbichler
DOI: 10.3905/jod.2026.016

Financialization of Bitcoin: Spot ETFs and Futures Pricing Efficiency
2026-10-22 Pages jod.2026.015
Authors: Daniel Broby, Jing Chen, Anqi Liu
DOI: 10.3905/jod.2026.015

Freight Risk Premium in Commodity Futures: Evidence from China
2026-10-12 Pages jod.2026.014
Authors: Yufei Zheng, Tianyi Ma
DOI: 10.3905/jod.2026.014

Editor’s Letter
2026-8-31 Vol. 34 Issue 1 Pages 1-2
Authors: Thomas Ho
DOI: 10.3905/jod.2026.34.1.001

Crude Oil Options Stochastic Volatility Jump or Co-Jump: Evidence from Price Paths Stimulation
2026-7-30 Vol. 34 Issue 1 Pages 38-53
Authors: A. Bouteska, Xinyi Wang, Shikuan Zhao
DOI: 10.3905/jod.2026.013

Utility Indifference Valuation for Defaultable Claims under a Structural Model with Hawkes Jump-Diffusion Processes
2026-7-24 Vol. 34 Issue 1 Pages 54-82
Authors: Ayu Xie, Xiaosong Qian
DOI: 10.3905/jod.2026.012

Robust Local Risk-Minimizing Hedging Strategies
2026-7-15 Vol. 34 Issue 1 Pages 110-130
Authors: Emmanuel Osei Mireku, Patrice Gaillardetz, Saeb Hachem
DOI: 10.3905/jod.2026.011