All features

Set route to the directory

```matlab
m_file_path = pwd;
m_files = dir(m_file_path);
filename = struct2cell(m_files);
freq = [1,5,10,20,50,100];
fid = fopen('kick_back.txt');
A = textscan(fid,'%s','delimiter',',');
key_ = cellstr(A{1,1});
p = 1;
for i = 1:length(filename(1,:))
    name = filename(1,i);
    if isempty(strfind(char(name),'.mat')) == 1
        continue
    else
    disp(char(name))
    name1 = char(name);

    data = load(name1);
    data = data.data1;
    name1 = name1(1:13);
    for j = 1:length(key_)
        if strcmp(key_(j),name1) == 1
            key = str2num(cell2mat(key_(j+1)));
            break;
        end
    end

    T = length(data.Asset_Price);
    num_of_freq = length(freq);
    PnL = zeros(T,num_of_freq);
    cost = zeros(T,num_of_freq);
    C0 = data.Call_Price(key);
    P0 = data.Put_Price(key);

    for n = 1:num_of_freq
        f = freq(n);
        cost(key,n) = data.Asset_Price(key) * data.Delta(key);
        for m = key+1:T
            if mod((m-key),f) == 0
                cost(m,n) = cost((m-f),n) + (data.Delta(m) - data.Delta(m-f))*...
                    data.Asset_Price(m);
                PnL(m,n) = data.Call_Price(m) + data.Put_Price(m) - ...
                    C0 - P0 + cost((m-f),n) - data.Delta(m-f)*data.Asset_Price(m);
            else
                cost(m,n) = cost((m-1),n);
                PnL(m,n) = PnL((m-1),n);
            end
        end
    end

    PnL_straddle = straddle(data,key,freq);
```

```matlab
        PnL_hedge = hedge(data,key,freq);

        tur_graph = [m_file_path,'\Tur_regime\',name1];

%         figure(p)
%         plot(PnL((key:end),:));
%         legend(num2str(freq'))
%         title([name1,'P&L'])
%         savefig(tur_graph);
%         p = p + 1;
%
%         figure(p)
%         plot(data.Asset_Price);
%         title(name1)
%         p = p + 1;
%
        figure(p)
        plot(PnL_hedge((key:end),:));
        legend(num2str(freq'))
        title([name1,'P&LHedge'])
        p = p + 1;

%         figure(p)
%         plot(PnL_straddle((key:end),:));
%         legend(num2str(freq'))
%         title([name1,'P&LStraddle'])
%         p = p + 1;
%


    end

end
```

```
AAPLX20180205.mat
AAXXX20180221.mat
AGNXX20180221.mat
AXPXX20180205.mat
BAXXX20180205.mat
BHGEX20180221.mat
CMCSX20180205.mat
COFXX20180205.mat
HFCXX20180205.mat
KEMXX20180205.mat
```

AAPLX20180205P&LHedge

—	1
—	5
—	10
—	20
—	50
—	100

AAXXX20180221P&LHedge

—	1
—	5
—	10
—	20
—	50
—	100

AGNXX20180221P&LHedge

Legend: 1, 5, 10, 20, 50, 100

AXPXX20180205P&LHedge

Legend: 1, 5, 10, 20, 50, 100

BAXXX20180205P&LHedge

Legend: 1, 5, 10, 20, 50, 100

BHGEX20180221P&LHedge

Legend: 1, 5, 10, 20, 50, 100

CMCSX20180205P&LHedge

COFXX20180205P&LHedge

HFCXX20180205P&LHedge

KEMXX20180205P&LHedge