Do I regain all my hit points once a scenario is finished?

Yes.

Do BLESS and CURSE cards stay in my deck once a scenario is over?

No, these and any -1 cards with a star in the corner should be removed from your deck at the end of a scenario.

Is there a purpose to the BLESS and CURSE punch board tokens?

No.

I know that if I run out of standees for a monster, no more are placed, but what if I run out of bases?

Try to find a suitable replacement. Standee bases shouldn't limit monster numbers.

How does failing a scenario interact with the permanent death variant?

With the permanent death variant, whenever a scenario is failed through any condition, the scenario doesn't end until the end of the round in which it was failed. At this time, if any of the characters are still alive (possibly exhausted but not dead), then they would still survive.

Is it possible to prematurely fail a scenario to avoid death or wasting time?

Not technically, no, but if there are no monsters on the board and no more will be placed on the board without player action, then all players would be free to play out however many rounds it takes to exhaust themselves without danger. If all players agree, you can save yourself the time and call the scenario failed early.

What is the red starburst symbol next to traps on the monster cards from the random dungeon deck? This symbol indicates the trap is a damage trap.

What happens if I run out of condition tokens?

Condition tokens are not meant to limit their total usage of the condition (unlike Curse and Bless). Use another token or make a note to keep track.