

Weilin Lu

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SPY:from 2018-1-1 to 2018-12-31

The average nightly profit: -0.94

BILL:from 2019-1-1 to 2019-12-31

The average nightly profit: 0.23%

2

SPY

Long position profit: -14.15\$

Short position profit: -8.52\$

Long position has more profit

BILL

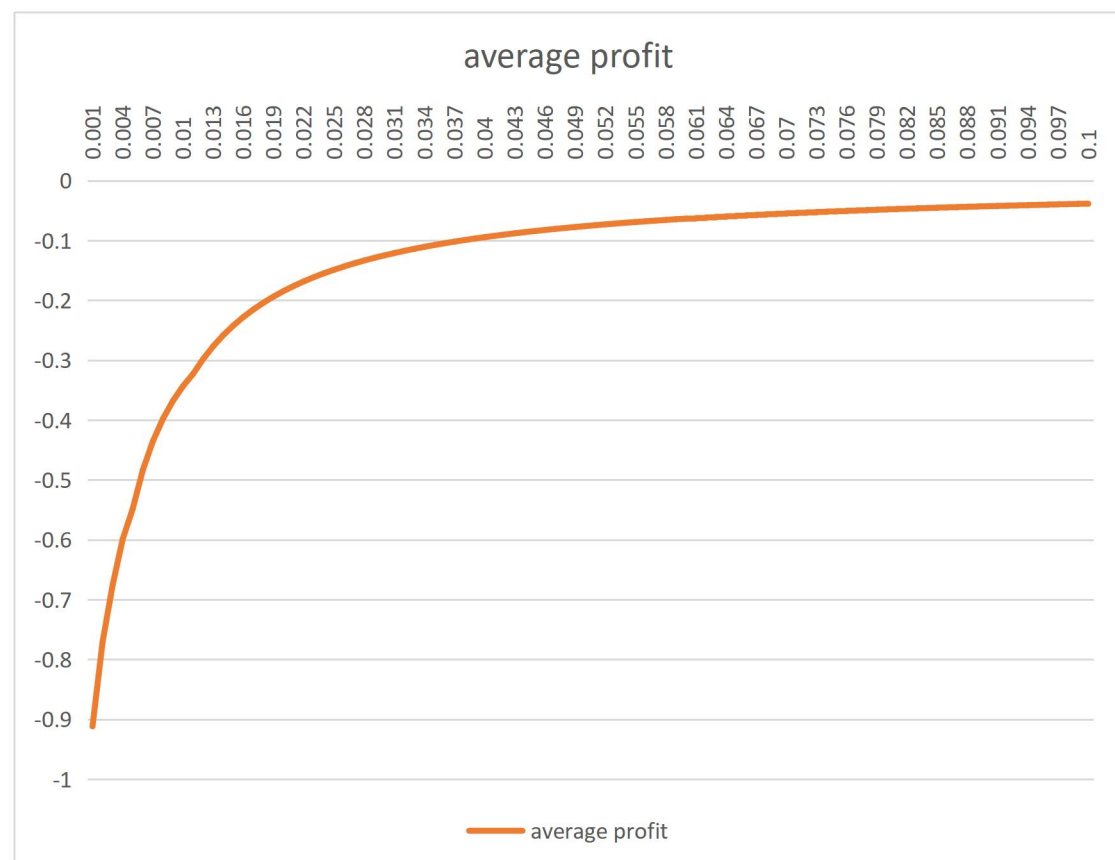
Long position profit: 37.82\$

Short position profit:-32.21\$

Long position has more profit

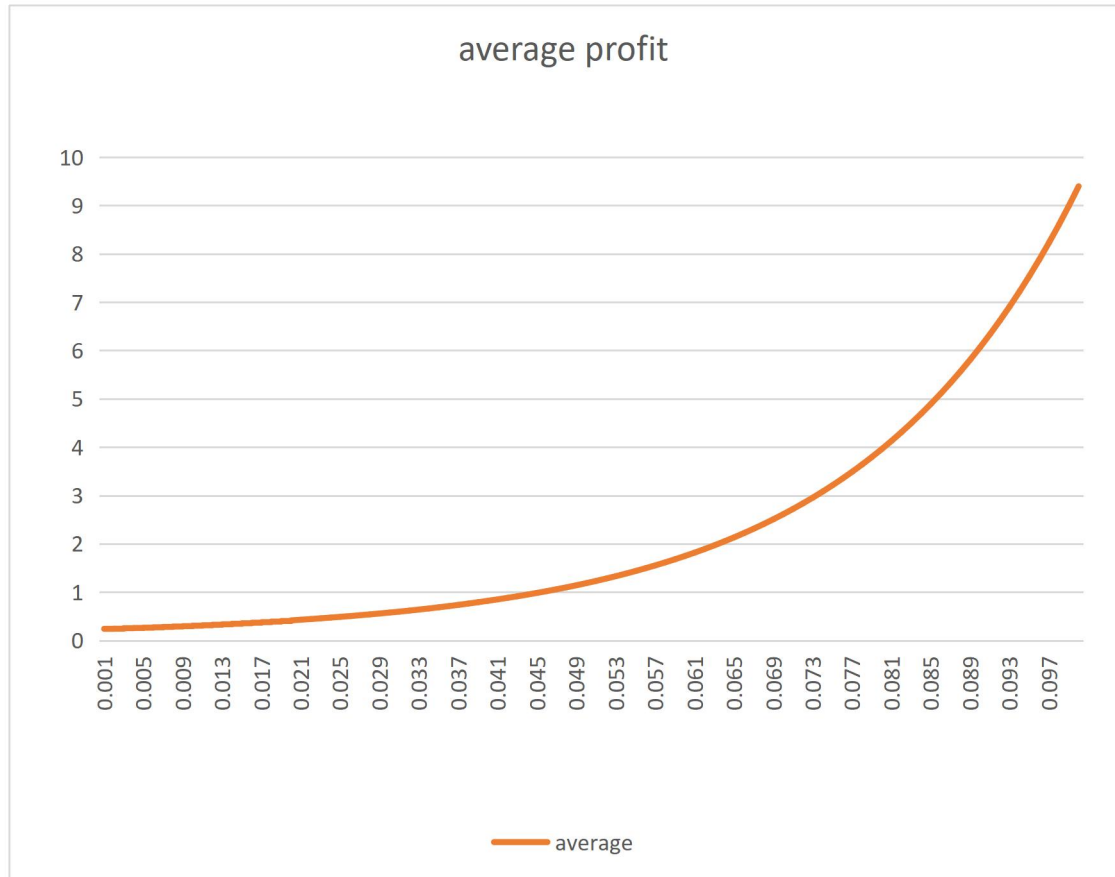
3

Spy



If x goes larger, the average profit goes larger, the x value should be 10%

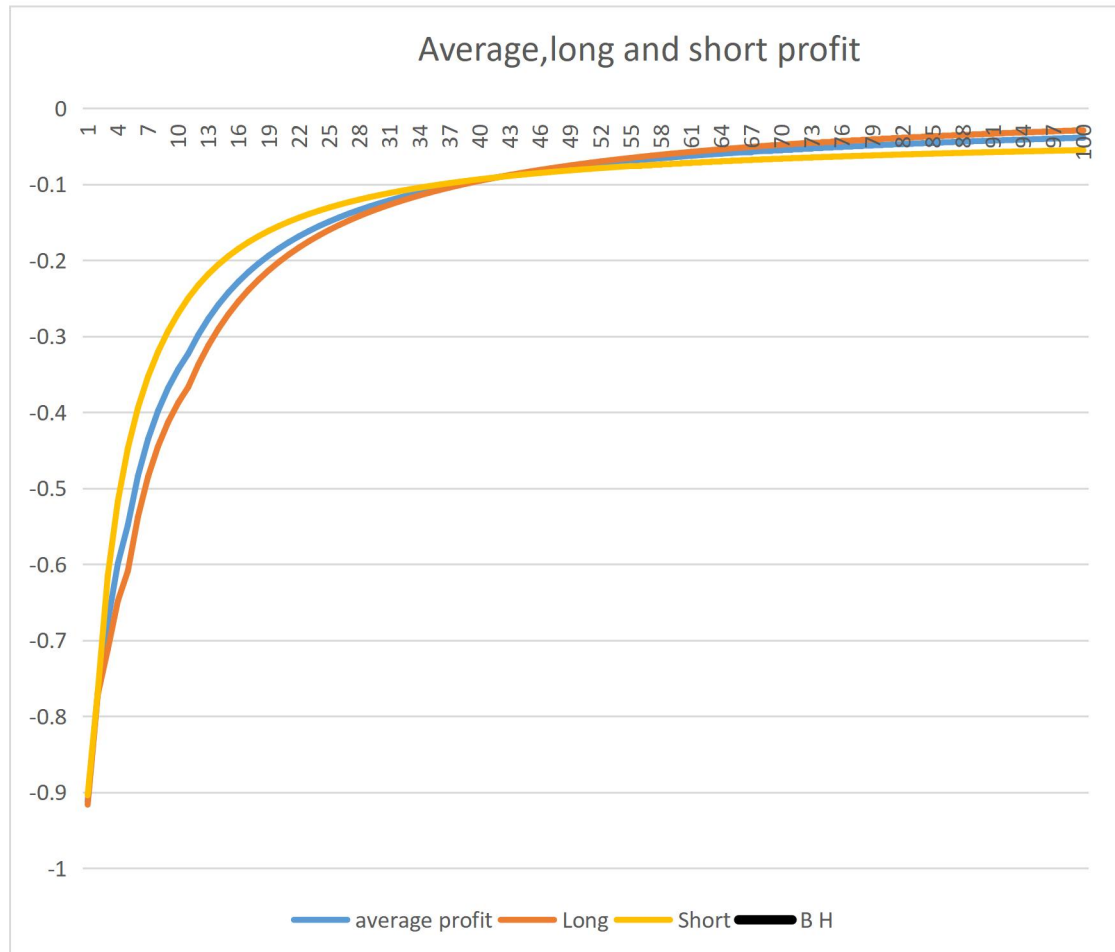
BILI



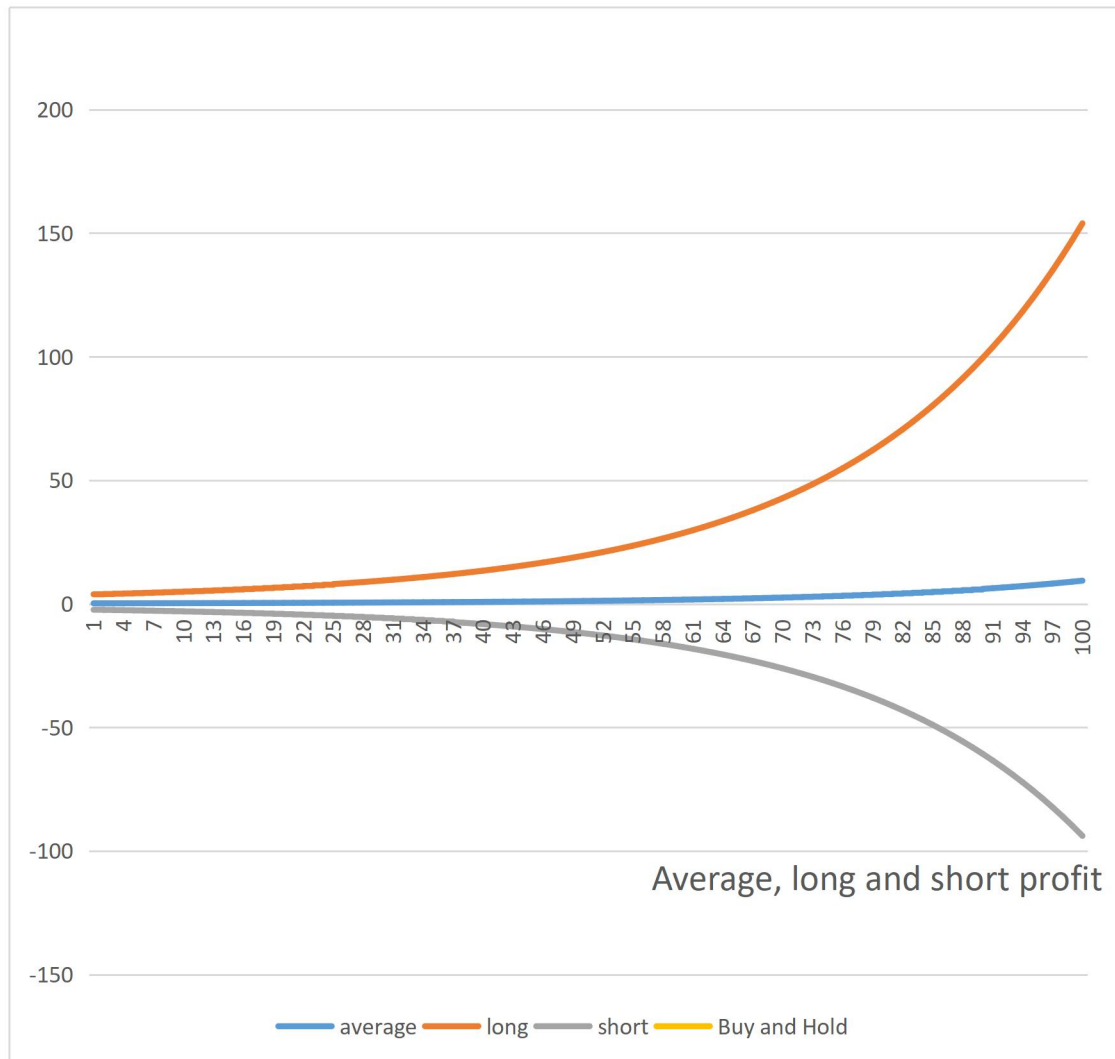
If x goes larger, the average profit goes larger, the x value should be 10%

4

SPY



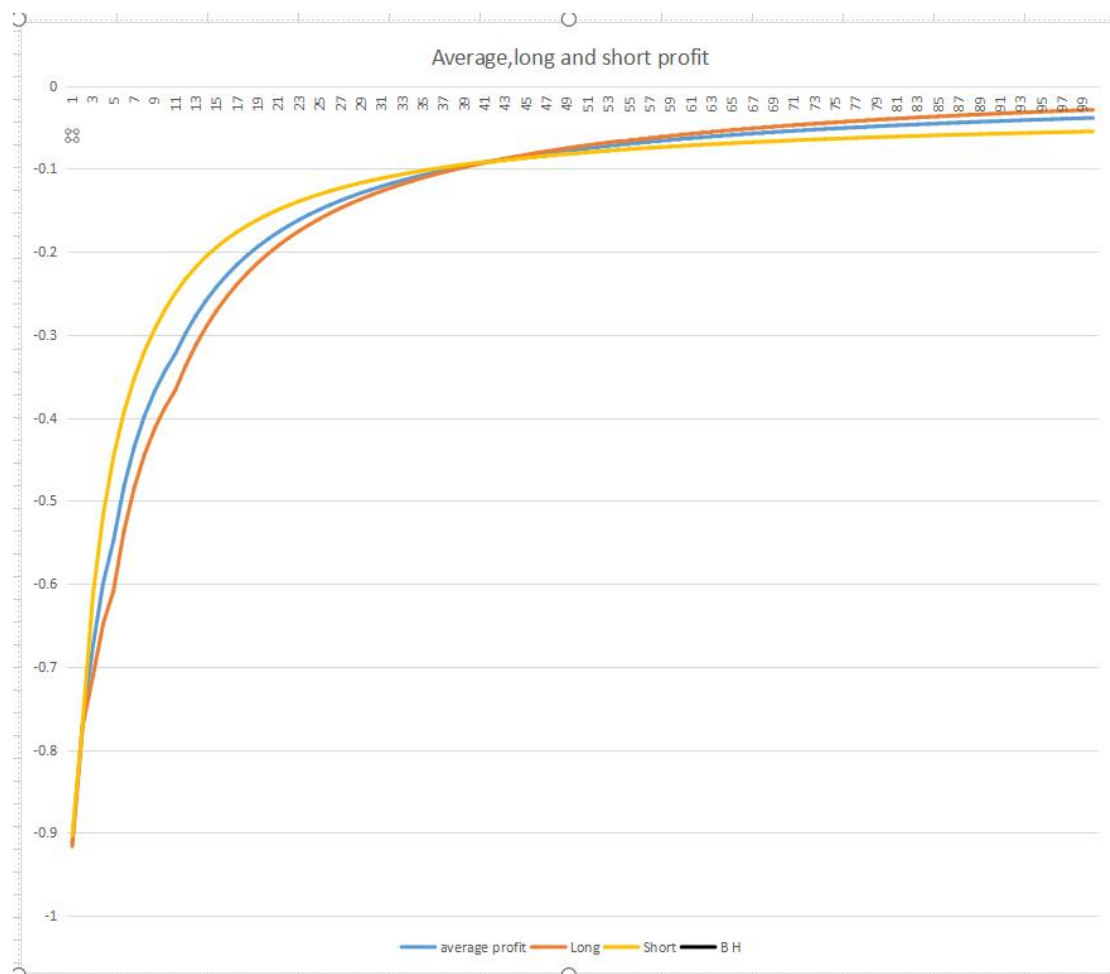
BILI



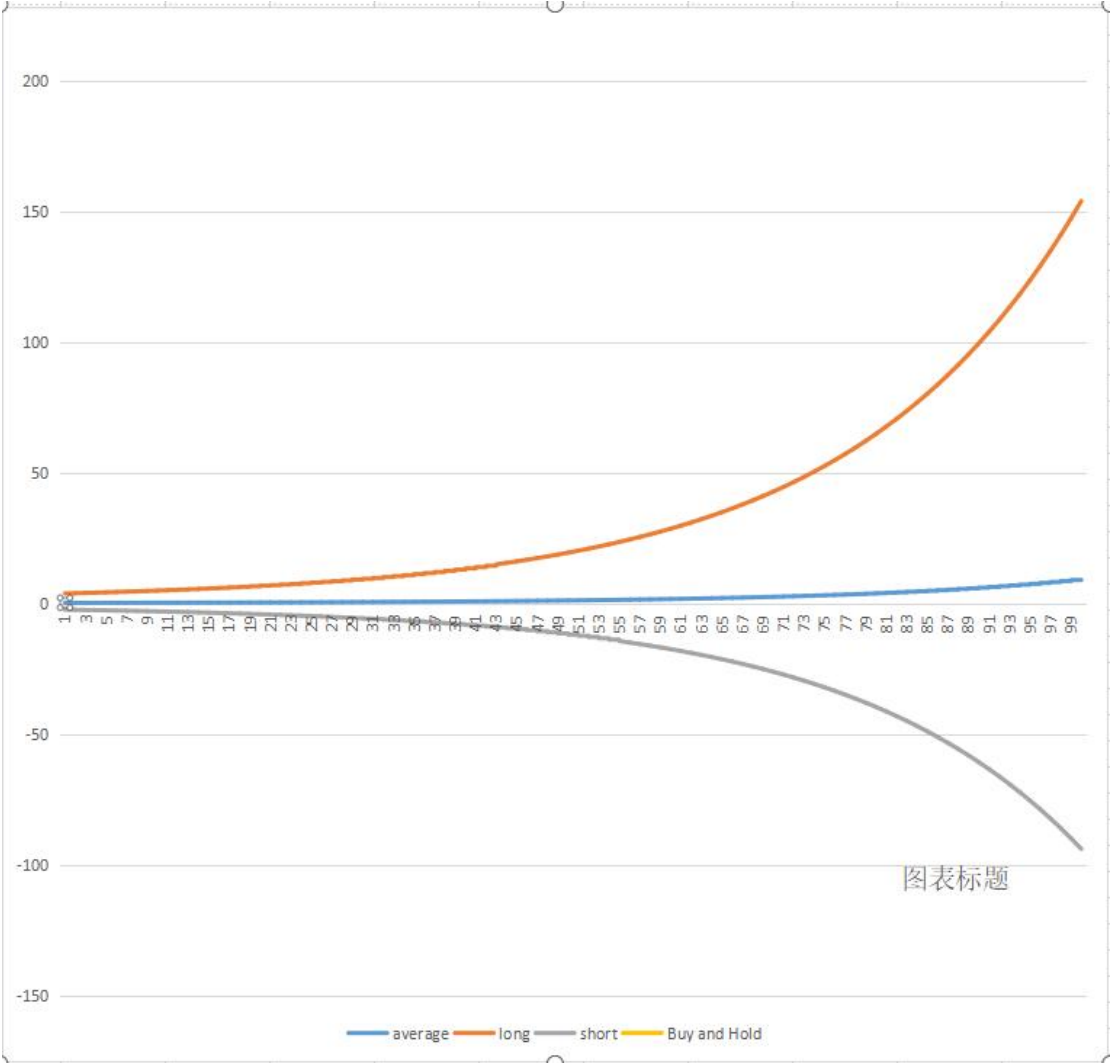
For both of my stock and SPY, we can find long position always has higher profit the short position. Ans also for short position, we always lose money

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SPY graph with buy and hold



BILI graph with buy and Hold



图表标题