

Answer 1.

The average daily profit is -0.4%, in other words, the average daily loss is 0.4%

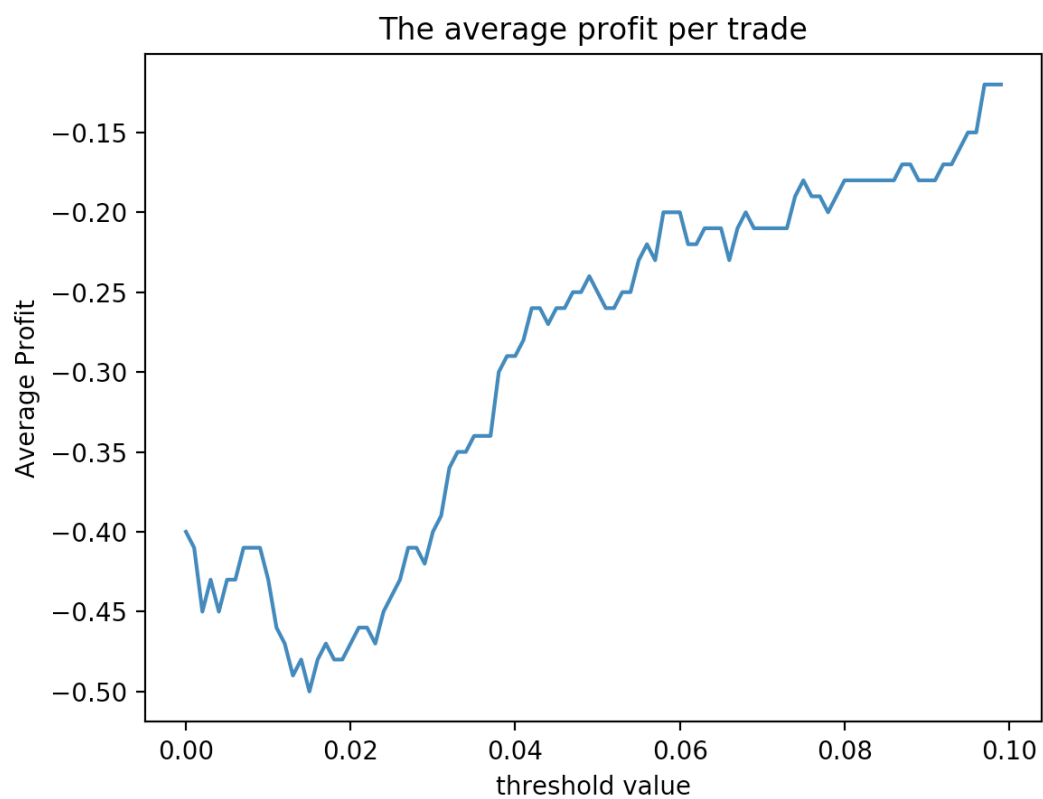
Answer 2..

The average profit from short position is -0.12%

The average profit from long position is -0.81%

The short position is more profitable (less loss)

Answer 3.

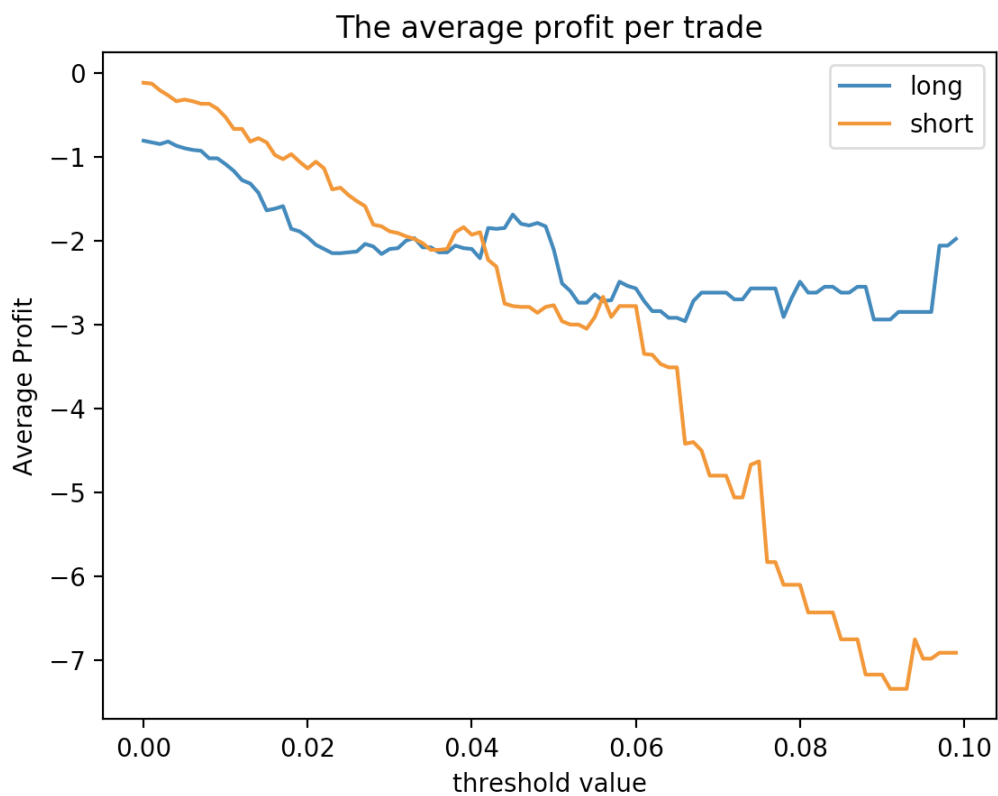


The general average profit trend is going up with the threshold value become bigger.

But, The average profit goes down when the value from 0 to 1.15%

The optimal values for x is bigger than 9.7%, the profit is -0.12%.

Answer 4.



In short position, the profit overall decline but fluctuate slightly. The lowest point is when x from 9.1% to 9.3% and it loss 7.34% money.

In long position, the pattern is similar to the short position. But the The curve goes down more gently. The lowest point is threshold value from 8.9% to 9.1% and the least profit is -2.94%.