# 1$ if



$T_{t^*} \geq 4$     $P_t^{TSI} = 0.1$
$P_t^{CO2} = 0.2$

Sell

$T_{t^*} \in [3, 4)$     $P_t^{TSI} = 0.2$
$P_t^{CO2} = 0.1$

$T_{t^*} \in [2, 3)$     $P_t^{TSI} = 0.1$
$P_t^{CO2} = 0.1$

Buy

$T_{t^*} \in [1, 2)$     $P_t^{TSI} = 0.3$
$P_t^{CO2} = 0.4$

$T_{t^*} \in [0, 1)$     $P_t^{TSI} = 0.2$
$P_t^{CO2} = 0.1$

$T_{t^*} < 0$     $P_t^{TSI} = 0.2$
$P_t^{CO2} = 0.1$