$$\begin{array}{c}
1\$ \text{ if} \\
T_{t^*} \geq 4 \\
T_{t^*} \in [3, 4)
\end{array}$$

$$\begin{array}{c}
P_t^{TSI} = 0.1 \\
P_t^{CO2} = 0.2
\end{array}$$
Sell
$$T_{t^*} \in [2, 3)$$

$$P_t^{TSI} = 0.1 \\
P_t^{CO2} = 0.1
\end{array}$$
Buy
$$T_{t^*} \in [1, 2)$$

$$\begin{array}{c}
P_t^{TSI} = 0.3 \\
P_t^{CO2} = 0.4
\end{array}$$

$$T_{t^*} \in [0, 1)$$

$$\begin{array}{c}
P_t^{TSI} = 0.3 \\
P_t^{CO2} = 0.4
\end{array}$$

$$\begin{array}{c}
P_t^{TSI} = 0.3 \\
P_t^{CO2} = 0.1
\end{array}$$

$$\begin{array}{c}
P_t^{TSI} = 0.2 \\
P_t^{CO2} = 0.1
\end{array}$$

$$\begin{array}{c}
P_t^{TSI} = 0.2 \\
P_t^{CO2} = 0.1
\end{array}$$

$$\begin{array}{c}
P_t^{TSI} = 0.2 \\
P_t^{CO2} = 0.1
\end{array}$$