

95. The number of claims in a period has a geometric distribution with mean 4. The amount of each claim X follows $P(X = x) = 0.25$, $x = 1, 2, 3, 4$. The number of claims and the claim amounts are independent. S is the aggregate claim amount in the period.

Calculate $F_s(3)$.

(A) 0.27

(B) 0.29

(C) 0.31

(D) 0.33

(E) 0.35