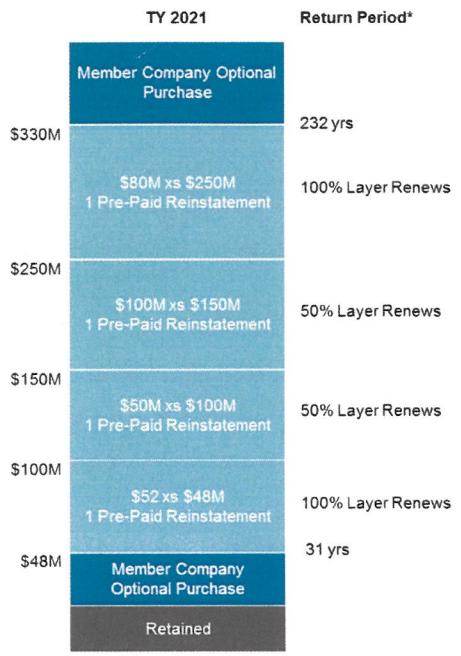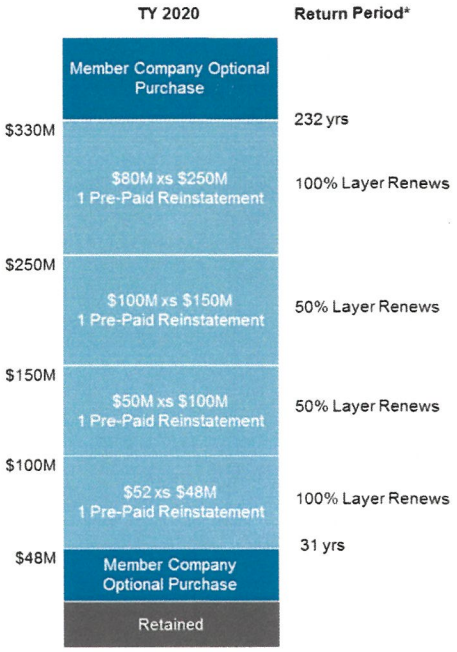Consistent Reinsurance Buying