

Quantile	50%	95%	99%
Unconditional	149	675	1,085
$n = 100 / m = 0$	138	624	989
$n = 1,000 / m = 0$	86	380	585
$n = 10,000 / m = 0$	18	79	121
$n = 100 / m = 1$	351	1,030	1,469
$n = 1,000 / m = 1$	211	605	859
$n = 10,000 / m = 1$	44	124	173
$n = 100 / m = 2$	568	1,360	1,573
$n = 1,000 / m = 2$	343	816	1,103
$n = 10,000 / m = 2$	71	165	221
$n = 1,000 / m = 5$	745	1,418	1,573
$n = 10,000 / m = 5$	148	275	345
$n = 10,000 / m = 10$	280	450	533