

Quantile	50%	95%	99%
Unconditional	177	761	1,148
n = 100 / m = 0	174	744	1,114
n = 1,000 / m = 0	146	627	956
n = 10,000 / m = 0	56	244	375
n = 100 / m = 1	416	1,154	1,627
n = 1,000 / m = 1	352	981	1,364
n = 10,000 / m = 1	137	386	543
n = 100 / m = 2	658	1,528	2,136
n = 1,000 / m = 2	558	1,297	1,725
n = 10,000 / m = 2	219	514	686
n = 1,000 / m = 5	1,154	2,151	2,293
n = 10,000 / m = 5	463	856	1,061
n = 10,000 / m = 10	862	1,364	1,639