66. To estimate $E[X]$, you have simulated X_1, X_2, X_3, X_4 and X_5 with the following results:

1   2   3   4   5

You want the standard deviation of the estimator of $E[X]$ to be less than 0.05.

Estimate the total number of simulations needed.

- (A)   Less than 150

- (B)   At least 150, but less than 400

- (C)   At least 400, but less than 650

- (D)   At least 650, but less than 900

- (E)   At least 900