

LGD Data Example

Discount or Distress Cost. Analysis on repossessed properties sold during the period 1991-1995 of the difference between the sale price and indexed value.

| Number of records | | Year of Sale | | | | |
|-------------------|-------|--------------|------|------|--------|-------|
| | | 1991 | 1992 | 1993 | 1994/5 | Total |
| Vintage | | | | | | |
| | 1986 | | | | | |
| | 1987 | | | | | |
| | 1988 | | | | | |
| | 1989 | | | | | |
| | 1990 | | | | | |
| | 1991 | | | | | |
| | 1992 | | | | | |
| | 1993 | | | | | |
| | 1994 | | | | | |
| | Total | | | | | |

Standard Deviation

Mean Discount

Median Discount