PEI infraMetrics®
FOR DEBT INVESTORS

USD 298bn
market value of debt outstanding*

Debt instruments	1.5k+
Countries	23
Activity sectors	32
Track record	23 yrs
Prices computed	350k+
Metrics	50+
TICCS® segments	300+
Datapoints	700k+
Update frequency	Monthly

infraMetrics provides investors in senior unlisted infrastructure debt with timely, representative, robust and transparent market yield and spread metrics.

Private Infrastructure Senior Debt Yields

Yield-to-maturity by TICCS® Industrial Superclass · June 2026

ACTIVITIES	Q1	Q2	Q3	1M CHG	12M CHG
Conventional Power	4.95%	5.32%	5.97%	▼11bps	▲20bps
Renewable Energy	3.82%	5.10%	7.31%	▼4bps	▲35bps
Wind	3.73%	3.83%	5.35%	▼4bps	▲49bps
Solar	3.88%	5.07%	5.37%	▲12bps	▲35bps
Transport	4.06%	5.25%	5.48%	▼7bps	▲54bps
Roads	3.94%	5.24%	5.51%	▲7bps	▲47bps
Airports	4.98%	5.29%	5.46%	▼18bps	▲64bps
Social Infrastructure	4.47%	5.29%	5.46%	▼2bps	▲37bps
Network Utilities	4.95%	5.22%	5.46%	▼13bps	▲32bps

Yield-to-maturity of infrastructure debt in 25 countries by TICCS® Industrial Superclass — also available by subsector, business model, corporate structure, geo-economic class, style and geography.

SPREAD VS CREDIT RISK · JUN 2026

STRUCTURE	LOW	MID	HIGH
Corporates	100	119	163
Project Finance	121	148	230
All Infrastructure	106	139	224

Average spread, bps

1Y CREDIT RISK TRANSITION

GRADE	LOW	MID	HIGH
Low	**96.8%**	3.2%	0%
Mid	21.7%	**78.2%**	0.1%
High	0%	9.1%	**90.9%**

Transition probability

Average spread by credit risk and corporate structure for senior debt in infrastructure companies, and 1-year credit-risk transition. Probability-of-default buckets — Low (0–1%), Mid (1–10%), High (>10%).

DATA SEGMENTS & AVAILABLE METRICS

DATA SEGMENTS *

SEGMENT	COVERAGE
By geography	9 regions, 7 countries
By TICCS® class	Business models (3) · Industrial activity (8) · Corporate structure (2)
By maturity & currency	4 maturity buckets, 2 currencies

VALUATION METRICS

METRIC
Income Method (DCF)
Yield to Maturity
Credit Spread

RISK METRICS

METRIC
Return volatility
Value-at-Risk
Duration

CREDIT RISK

METRIC
Probability of Default
Loss Given Default
Expected Loss

CUSTOMISATION OPTIONS

RISK FACTOR	ADJUSTMENT AVAILABLE
Size	Outstanding face value
Maturity	Time to maturity
Credit Risk	Credit score
Duration	Interest rates
Slope	Term spread level
Market	Advanced vs Emerging

TAILORED TO YOUR ASSET

Each valuation metric can be customised within its segment to correspond to a given quintile, or a user-defined interval matching the risk-factor profile of the asset of interest.

* Data as of Jun 2026. ** Trailing values. TICCS® (The Infrastructure Company Classification Standard) is an open-source classification for infrastructure investments maintained by EDHEC.

CONTACT US

Start your **Private Asset 2.0** journey today

Timely, representative and transparent market yield, spread and credit-risk comparables for senior unlisted infrastructure debt — updated monthly across 23 countries and 32 activity sectors.

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