

Dividend Forecasting: Fixed Income ETF distributions

ETF distribution announcements and independent forecasts for amounts and dates

Dividend Forecasting from S&P Global Market Intelligence provides distribution forecasts on the most actively traded Fixed Income ETFs and a complete announcement service with accrual information to support trading strategies, risk decisions and provide investment insight.

S&P Global Market Intelligence provides a comprehensive source of global ETF dividend/distribution announcements by tracking announcements directly with providers, exchanges, and third-party sources. Information on the accrued distribution per share is also available. Analysts monitor intraday accrued interest ETF payments and calculate confidence levels for future income distribution for customers. Accounting measures are tracked, and distribution forecasts adjusted accordingly.

Forecasts are provided for up to the next five years, generated using data from our leading Evaluated Bond pricing and bond reference data products. Distribution amount forecasts are driven by seven key inputs: interest payments from underlying bonds, accrued fund management fees, adjustments for premium amortization and discount accretion, foreign exchange gains/losses, additional distributions to meet legal requirements, creation/redemption activity, and portfolio and cash component tracking. Payment schedule forecasts are based on early guidance from funds and the analysis of historical trends.

Crucially, Dividend Forecasting specialists validate how cash distributions as part of bond maturity/redemption, income from legal settlements and principal repayments will be received and distributed by providers on a case-by-case basis, including accounting for tax treatment.

Key Stats

7,500+

global ETFs captured for announcements

1,750+

forecasts for US listed Equity ETFs

400+

forecasts for US listed Fixed Income ETFs

Customers

Asset managers

Custodians

Exchanges

Hedge funds

Investment banks

Proprietary traders

Accuracy

Rely on forecasts derived using our proven Dividend Forecasting service and the latest market information from exchange daily corporation files.

Announcements

Receive regular updates highlighting major dividend announcements.

Distribution treatment validation

Benefit from insight on how various cash distributions including capital returns will be received and distributed by providers on a case-by-case basis.

Delivery

Access data via our intuitive web-based user interface.

Support

Enjoy full access to S&P Global Market Intelligence's research team to provide insight and the logic behind our forecasts, giving an investor additional transparency.

Easy to use interface displaying forecast ETF distribution amounts and payment schedule

The screenshot shows a search interface for 'HYG.P' with a search bar and a 'Search' button. Below the search bar, there are tabs for 'STOCK INFORMATION' and 'CORPORATE ACTIONS'. The main content area displays the title 'ISHARES IBOXX \$ HIGH YIELD CORPORATE B...' and a 'Tax: US' indicator. A table of dividend forecasts is shown with columns for Year End, Type, Dividend Amount, Currency, Announce Date, Ex-Date, Record Date, Pay Date, Scrip, AGM Date, Tax Code, Imputation Percent, and Condu Foreign Incom. The table lists 20 rows of data, each with a green checkmark in the first column. The dividend amounts range from 0.2771 to 0.3685.

Year End	Type	Dividend Amount	Currency	Announce Date	Ex-Date	Record Date	Pay Date	Scrip	AGM Date	Tax Code	Imputation Percent	Condu Foreign Incom
31/Dec/2023	M01	0.3685	USD	31/Jan/2023	01/Feb/2023	02/Feb/2023	07/Feb/2023	No	-	US-DIVIDEND	-	-
31/Dec/2022	M12	0.3963	USD	14/Dec/2022	15/Dec/2022	16/Dec/2022	21/Dec/2022	No	-	US-DIVIDEND	-	-
31/Dec/2022	M11	0.3192	USD	30/Nov/2022	01/Dec/2022	02/Dec/2022	07/Dec/2022	No	-	US-DIVIDEND	-	-
31/Dec/2022	M10	0.2800	USD	31/Oct/2022	01/Nov/2022	02/Nov/2022	07/Nov/2022	No	-	US-DIVIDEND	-	-
31/Dec/2022	M09	0.3510	USD	30/Sep/2022	03/Oct/2022	04/Oct/2022	07/Oct/2022	No	-	US-DIVIDEND	-	-
31/Dec/2022	M08	0.3660	USD	31/Aug/2022	01/Sep/2022	02/Sep/2022	08/Sep/2022	No	-	US-DIVIDEND	-	-
31/Dec/2022	M07	0.3038	USD	29/Jul/2022	01/Aug/2022	02/Aug/2022	05/Aug/2022	No	-	US-DIVIDEND	-	-
31/Dec/2022	M06	0.3292	USD	30/Jun/2022	01/Jul/2022	05/Jul/2022	08/Jul/2022	No	-	US-DIVIDEND	-	-
31/Dec/2022	M05	0.3069	USD	31/May/2022	01/Jul/2022	02/Jul/2022	07/Jul/2022	No	-	US-DIVIDEND	-	-
31/Dec/2022	M04	0.3050	USD	29/Apr/2022	02/May/2022	03/May/2022	06/May/2022	No	-	US-DIVIDEND	-	-
31/Dec/2022	M03	0.3336	USD	31/Mar/2022	01/Apr/2022	04/Apr/2022	07/Apr/2022	No	-	US-DIVIDEND	-	-
31/Dec/2022	M02	0.3075	USD	28/Feb/2022	01/Mar/2022	02/Mar/2022	07/Mar/2022	No	-	US-DIVIDEND	-	-
31/Dec/2022	M01	0.3054	USD	31/Jan/2022	01/Feb/2022	02/Feb/2022	07/Feb/2022	No	-	US-DIVIDEND	-	-
31/Dec/2021	M12	0.2962	USD	15/Dec/2021	16/Dec/2021	17/Dec/2021	22/Dec/2021	No	-	US-DIVIDEND	-	-
31/Dec/2021	M11	0.2815	USD	30/Nov/2021	01/Dec/2021	02/Dec/2021	07/Dec/2021	No	-	US-DIVIDEND	-	-
31/Dec/2021	M10	0.2771	USD	29/Oct/2021	01/Nov/2021	02/Nov/2021	05/Nov/2021	No	-	US-DIVIDEND	-	-
31/Dec/2021	M09	0.2895	USD	30/Sep/2021	01/Oct/2021	04/Oct/2021	07/Oct/2021	No	-	US-DIVIDEND	-	-
31/Dec/2021	M08	0.2751	USD	31/Aug/2021	01/Sep/2021	02/Sep/2021	08/Sep/2021	No	-	US-DIVIDEND	-	-
31/Dec/2021	M07	0.2829	USD	30/Jul/2021	02/Aug/2021	03/Aug/2021	06/Aug/2021	No	-	US-DIVIDEND	-	-
31/Dec/2021	M06	0.2915	USD	30/Jun/2021	01/Jul/2021	02/Jul/2021	08/Jul/2021	No	-	US-DIVIDEND	-	-
31/Dec/2021	M05	0.2909	USD	28/May/2021	01/Jul/2021	02/Jul/2021	07/Jul/2021	No	-	US-DIVIDEND	-	-
31/Dec/2021	M04	0.2939	USD	30/Apr/2021	03/May/2021	04/May/2021	07/May/2021	No	-	US-DIVIDEND	-	-

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