EquiLend Financing Models – Team Overview

Plain-English explanation of each model and why it matters.

Short-Interest Momentum (SIM)

Detects accelerating short build-up via daily change in shares on loan and borrow fees. Inputs

Borrow Cost Shock (BCS)

Flags sudden scarcity events

Utilisation Persistence (UPI)

Persistent tight supply signalled by 20-day average utilisation.

Fee Trend Z-Score (FTZ)

Under-the-radar fee drifts

Locate Proxy Factor (LPF)

Re-Rate Ratio and B2B loans proxy locate demand.

Days-To-Cover Z (DTC\_z)

Short-covering pressure

Borrow-CDS Basis

Credit-equity dislocation using EquiLend fee and ICE OAS (FRED).

Options Skew Divergence

Fee/Util vs CBOE SKEW mis-pricing.

ETF Flow Pressure

Arbitrage strain from ΔSharesOut (TradingView) and lendable supply.

Macro Liquidity Stress

Systemic overlay using STLFSI2 (FRED).

ESG Constraint Gauge

Supply limits from ESG ratings / lender restrictions.

Crowd Buzz Pulse

Retail-driven activity via Reddit/X mention velocity.

Insider Lock-up Monitor

Float expansion risk from upcoming unlocks and Form-4s.

TRS / Swap Migration

Hidden synthetic shorts via EU SFTR swap notionals.

Short-Sale Tick Violation

Forced buy-in likelihood from FINRA short-sale volume ratio.

ThematicAndSectorDeepDives

Crowded thematic/sector trades narrative inflection analysis.

CorporateAndMarketEventsAnalysis

Borrow metrics around corporate/macro events.

Enhanced Short Squeeze Prediction (SSR v4)

SSR v3 plus Reddit buzz z-score & uptick violation flag.

Cost Of Borrow Sentiment Indicator

Borrow-fee term-structure vs FRED OAS curve.

Cross-Asset Sentiment Aggregation

Holistic sentiment