EquiLend Financing Models – Technical Reference

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# Model Catalog

## Short-Interest Momentum (SIM)

Detects accelerating short build-up via daily change in shares on loan and borrow fees. Inputs: ΔOn-Loan Qty, ΔFee.

See notebook for code implementation.

## Borrow Cost Shock (BCS)

Flags sudden scarcity events: 1-day fee spike vs 30-day σ.

See notebook for code implementation.

## Utilisation Persistence (UPI)

Persistent tight supply signalled by 20-day average utilisation.

See notebook for code implementation.

## Fee Trend Z-Score (FTZ)

Under-the-radar fee drifts: 20-day fee slope vs historical σ.

See notebook for code implementation.

## Locate Proxy Factor (LPF)

Re-Rate Ratio and B2B loans proxy locate demand.

See notebook for code implementation.

## Days-To-Cover Z (DTC\_z)

Short-covering pressure: short interest ÷ ADV, z-scored.

See notebook for code implementation.

## Borrow-CDS Basis

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

See notebook for code implementation.

## Options Skew Divergence

Fee/Util vs CBOE SKEW mis-pricing.

See notebook for code implementation.

## ETF Flow Pressure

Arbitrage strain from ΔSharesOut (TradingView) and lendable supply.

See notebook for code implementation.

## Macro Liquidity Stress

Systemic overlay using STLFSI2 (FRED).

See notebook for code implementation.

## ESG Constraint Gauge

Supply limits from ESG ratings / lender restrictions.

See notebook for code implementation.

## Crowd Buzz Pulse

Retail-driven activity via Reddit/X mention velocity.

See notebook for code implementation.

## Insider Lock-up Monitor

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

See notebook for code implementation.

## TRS / Swap Migration

Hidden synthetic shorts via EU SFTR swap notionals.

See notebook for code implementation.

## Short-Sale Tick Violation

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

See notebook for code implementation.

## ThematicAndSectorDeepDives

Crowded thematic/sector trades narrative inflection analysis.

See notebook for code implementation.

## CorporateAndMarketEventsAnalysis

Borrow metrics around corporate/macro events.

See notebook for code implementation.

## Enhanced Short Squeeze Prediction (SSR v4)

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

See notebook for code implementation.

## Cost Of Borrow Sentiment Indicator

Borrow-fee term-structure vs FRED OAS curve.

See notebook for code implementation.

## Cross-Asset Sentiment Aggregation

Holistic sentiment: Fee, OAS, SKEW, FINRA volumes.

See notebook for code implementation.