

FINZDATA WEEKLY

Liquidity, Capital Flows & Positioning

Week to August 22, 2026

Built for AI, quants, data scientists and financial analysts who backtest.

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This week in five lines

Fed net liquidity stands at \$5,792bn as of 2026-08-19, falling over the past four weeks (–126bn).

The Treasury General Account is rising over four weeks (+124bn) to \$954bn.

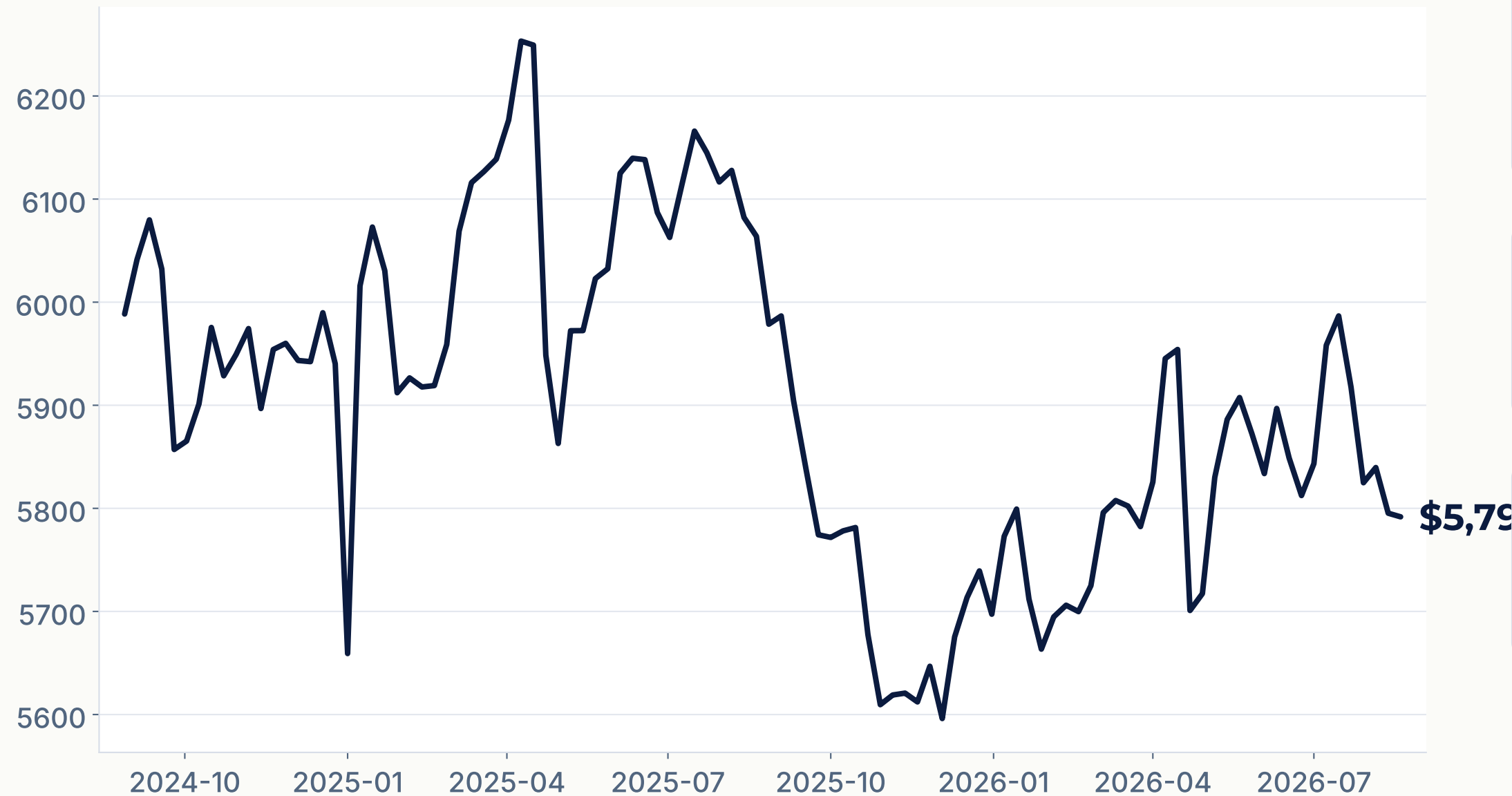
M2 money supply is 5.9% versus a year ago at \$23,336bn.

Most crowded positioning: US 2-year Treasury (Leveraged funds, index 100) and Copper (Managed money, index 100).

Largest weekly swing in net % of open interest: Nasdaq-100 (Leveraged funds) at +10.7pp.

Fed net liquidity

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Latest level

\$5,792bn

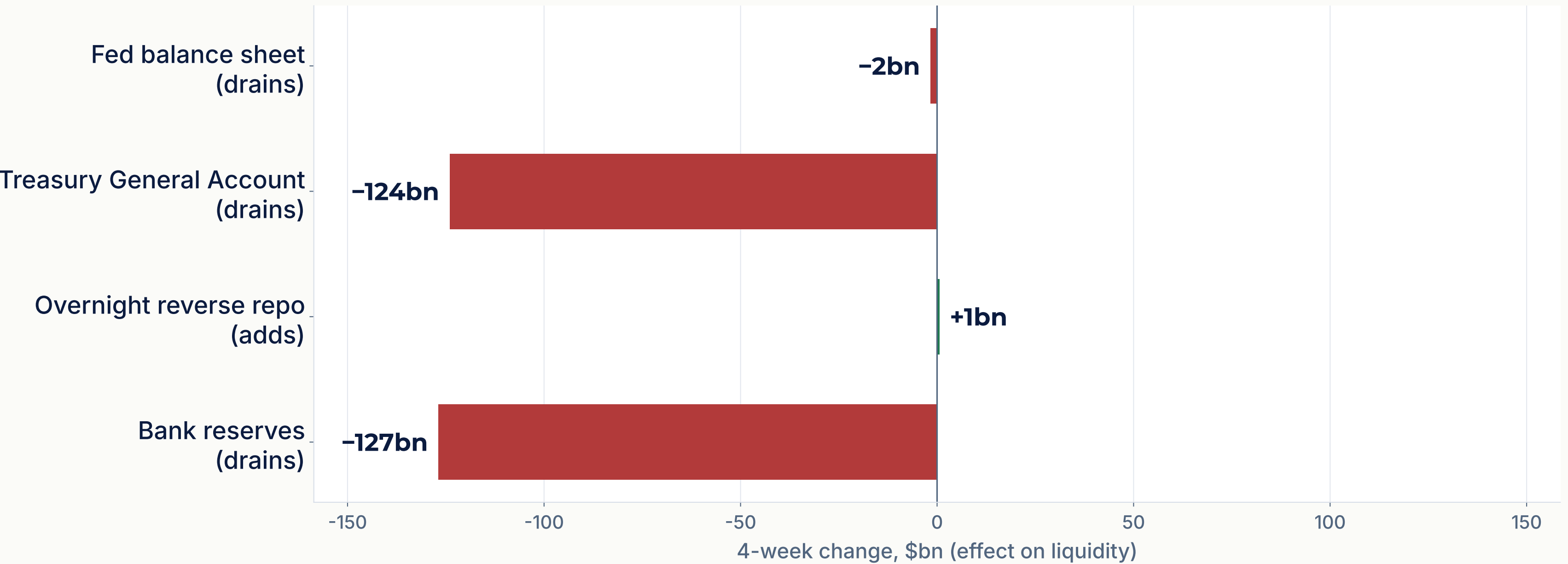
4-week change

-126bn

13-week change

-116bn

What moved liquidity



Money and financial conditions

M2 (weekly)

Latest

\$23,336bn

4w

+183bn

1y

+1,308bn

Money market fund assets

Latest

\$8,441bn

4w

+152bn

1y

+960bn

G3 central bank assets

Latest

\$17,648bn

4w

+154bn

1y

−958bn

NFCI

Latest

−0.55

4w

−0.02

1y

−0.03

St. Louis Fed stress

Latest

−0.83

4w

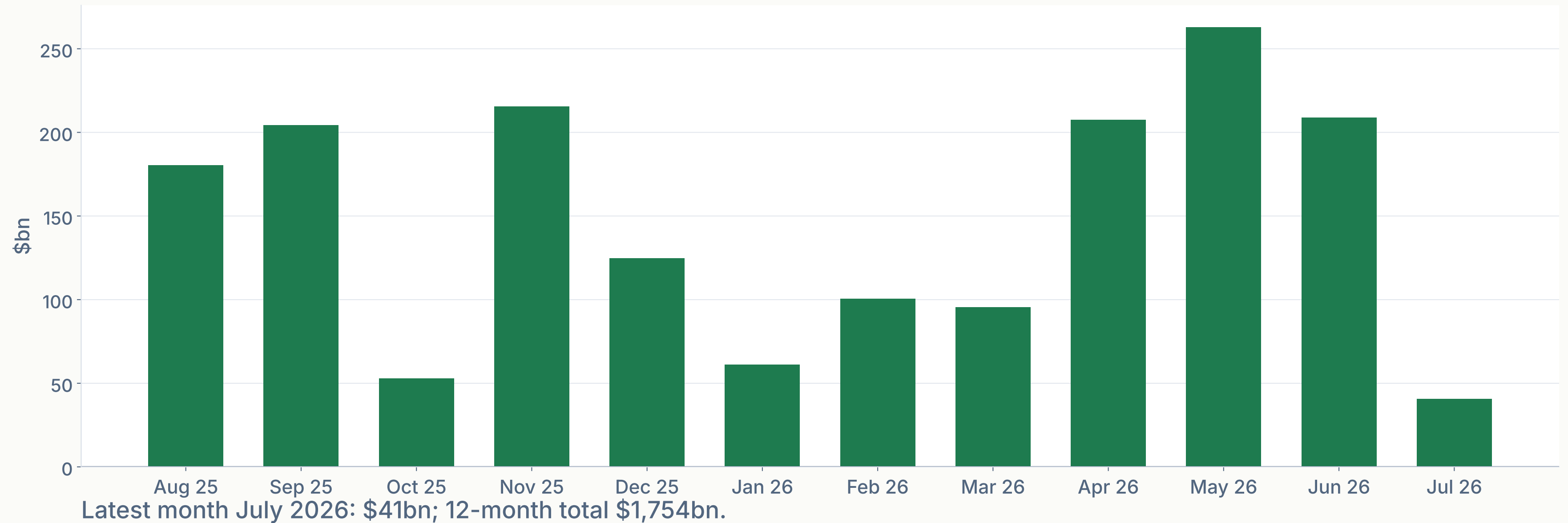
−0.13

1y

−0.27

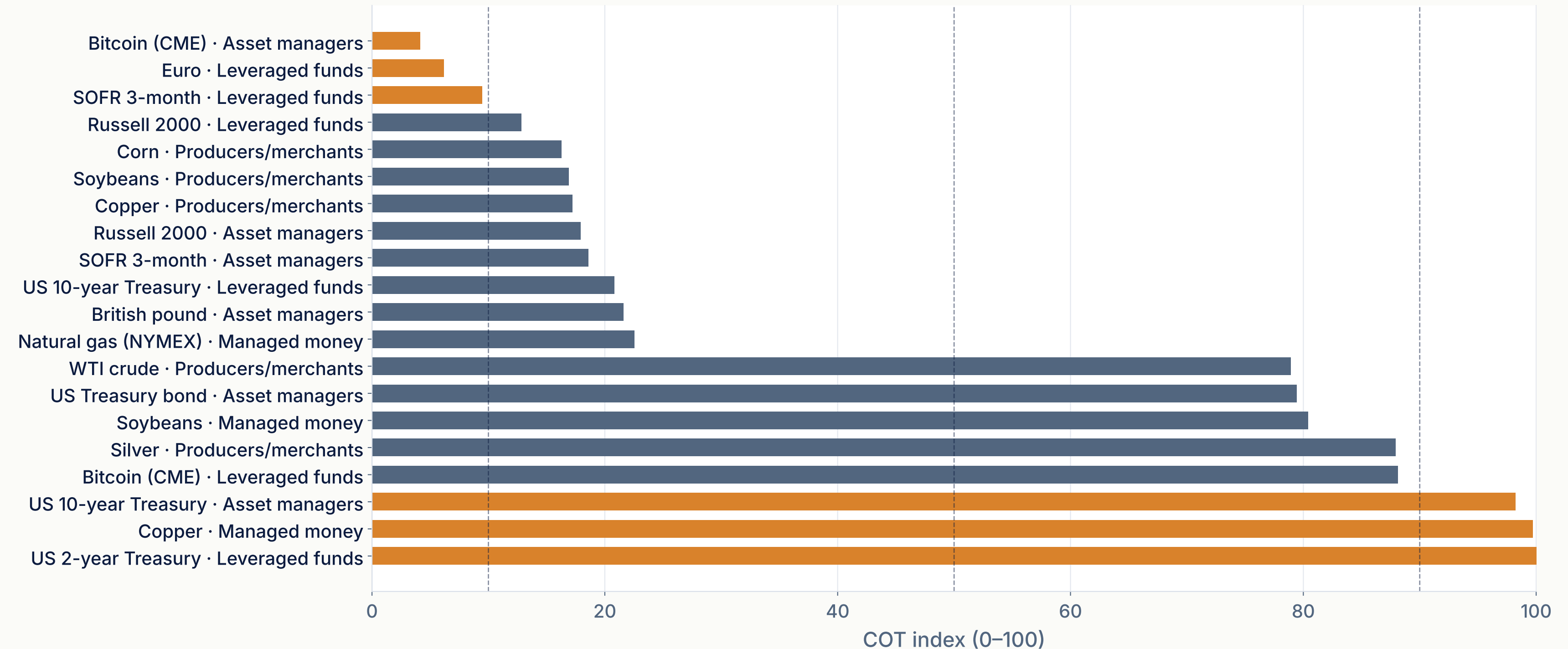
Foreign capital flows (TIC)

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Positioning map

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Most crowded

Market	Group	Net % OI	COT index	Percentile	Flag
US 2-year Treasury	Leveraged funds	-28.0%	100	29%	Crowded long
Copper	Managed money	27.9%	100	92%	Crowded long
US 10-year Treasury	Asset managers	46.2%	98	99%	Crowded long
Bitcoin (CME)	Asset managers	12.6%	4	44%	Crowded short
Euro	Leveraged funds	-7.2%	6	45%	Crowded short

Biggest weekly swings

Market	Group	w/w pp	Net % OI	COT index
Nasdaq-100	Leveraged funds	+10.7pp	-21.3%	28
British pound	Asset managers	+5.8pp	-40.9%	22
Japanese yen	Leveraged funds	-4.3pp	-17.8%	31
Soybeans	Managed money	+4.2pp	15.3%	80
Corn	Managed money	+3.0pp	10.5%	75

Every number here is one call to the FinzData API

```
import finzdata as yf

c = yf.Client()

c.liquidity("FED_NET_LIQUIDITY")
c.cot(report="tff_fo", market="13874+")
```

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Full report and data: finzdata.com/research/weekly/2026-08-22