

FINZDATA WEEKLY

Liquidity, Capital Flows & Positioning

Week to September 5, 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 \$5,769bn as of 2026-09-02, falling over the past four weeks (−71bn).

The Treasury General Account is rising over four weeks (+61bn) to \$968bn.

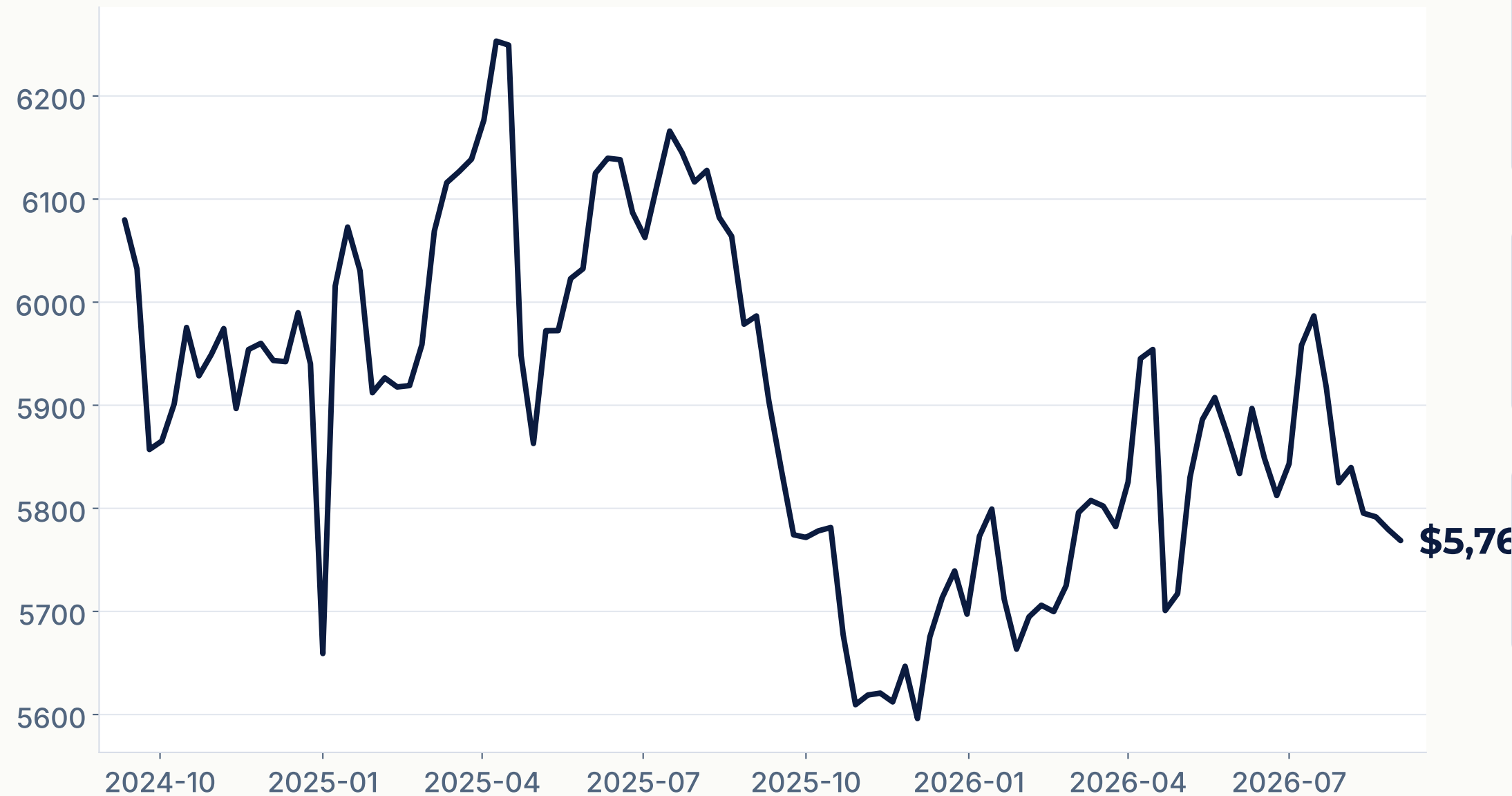
M2 money supply is 6.1% versus a year ago at \$23,306bn.

Most crowded positioning: Corn (Managed money, index 100) and Corn (Producers/merchants, index 0).

Largest weekly swing in net % of open interest: Nasdaq-100 (Leveraged funds) at +8.1pp.

Fed net liquidity

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Latest level

\$5,769bn

4-week change

-71bn

13-week change

-65bn

What moved liquidity

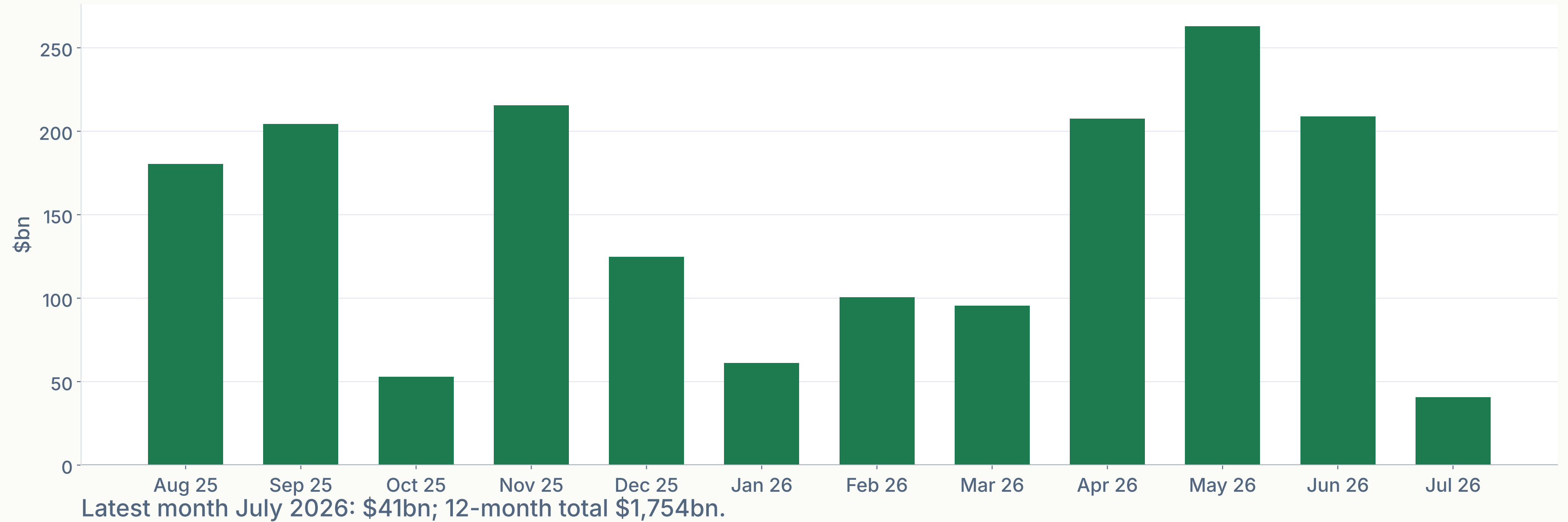


Money and financial conditions

M2 (weekly)	Latest \$23,306bn	4w +97bn	1y +1,333bn
Money market fund assets	Latest \$8,441bn	4w +152bn	1y +960bn
G3 central bank assets	Latest \$17,524bn	4w −124bn	1y −917bn
NFCI	Latest −0.55	4w −0.01	1y −0.02
St. Louis Fed stress	Latest −0.85	4w −0.34	1y −0.10

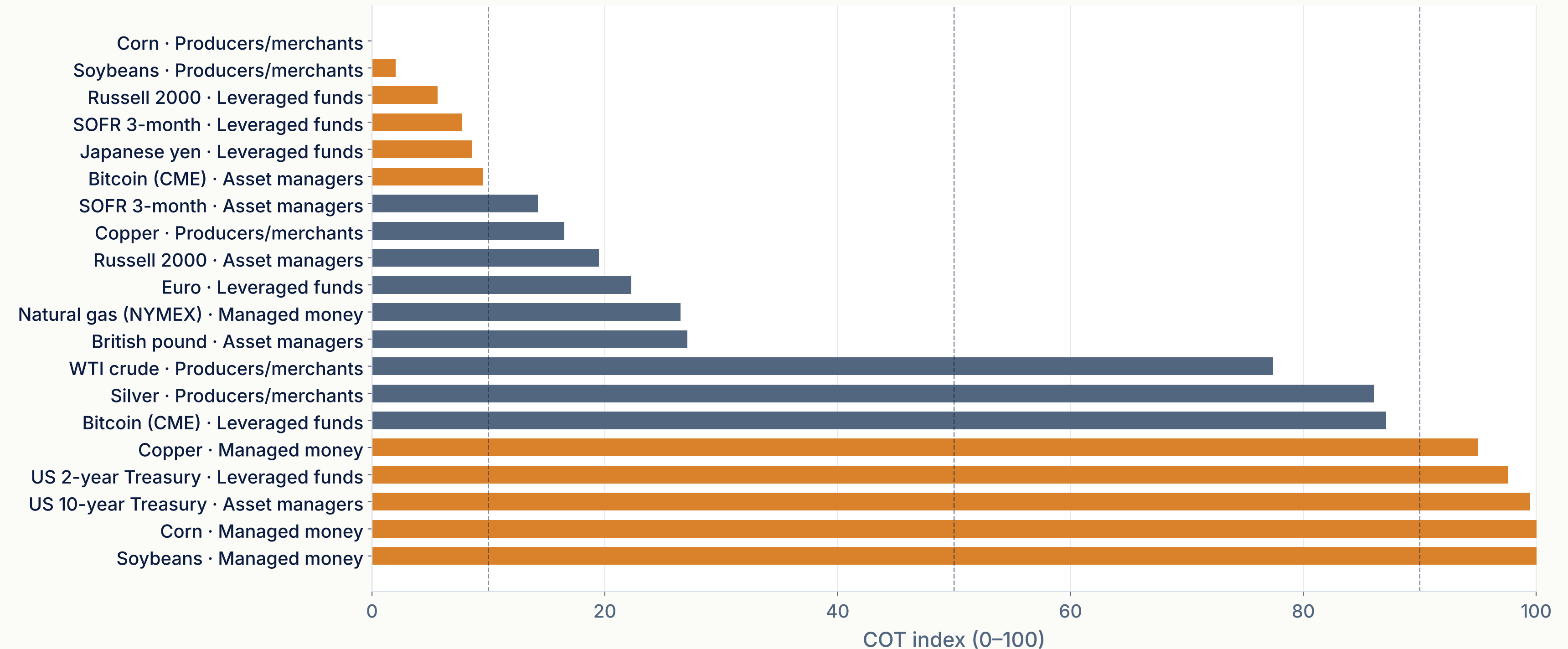
Foreign capital flows (TIC)

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Positioning map

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Most crowded

Market	Group	Net % OI	COT index	Percentile	Flag
Corn	Managed money	22.7%	100	95%	Crowded long
Corn	Producers/merchants	-45.4%	0	3%	Crowded short
Soybeans	Managed money	22.9%	100	88%	Crowded long
US 10-year Treasury	Asset managers	49.4%	99	100%	Crowded long
Soybeans	Producers/merchants	-32.8%	2	25%	Crowded short

Biggest weekly swings

Market	Group	w/w pp	Net % OI	COT index
Nasdaq-100	Leveraged funds	+8.1pp	-5.6%	71
US 10-year Treasury	Asset managers	+7.6pp	49.4%	99
Bitcoin (CME)	Asset managers	+5.5pp	18.8%	10
US Treasury bond	Asset managers	+5.2pp	30.1%	61
Japanese yen	Leveraged funds	-4.8pp	-24.8%	9

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/2026-09-05