

FINZDATA WEEKLY

Liquidity, Capital Flows & Positioning

Week to September 12, 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 \$5,857bn as of 2026-09-09, rising over the past four weeks (+62bn).

The Treasury General Account is falling over four weeks (–81bn) to \$883bn.

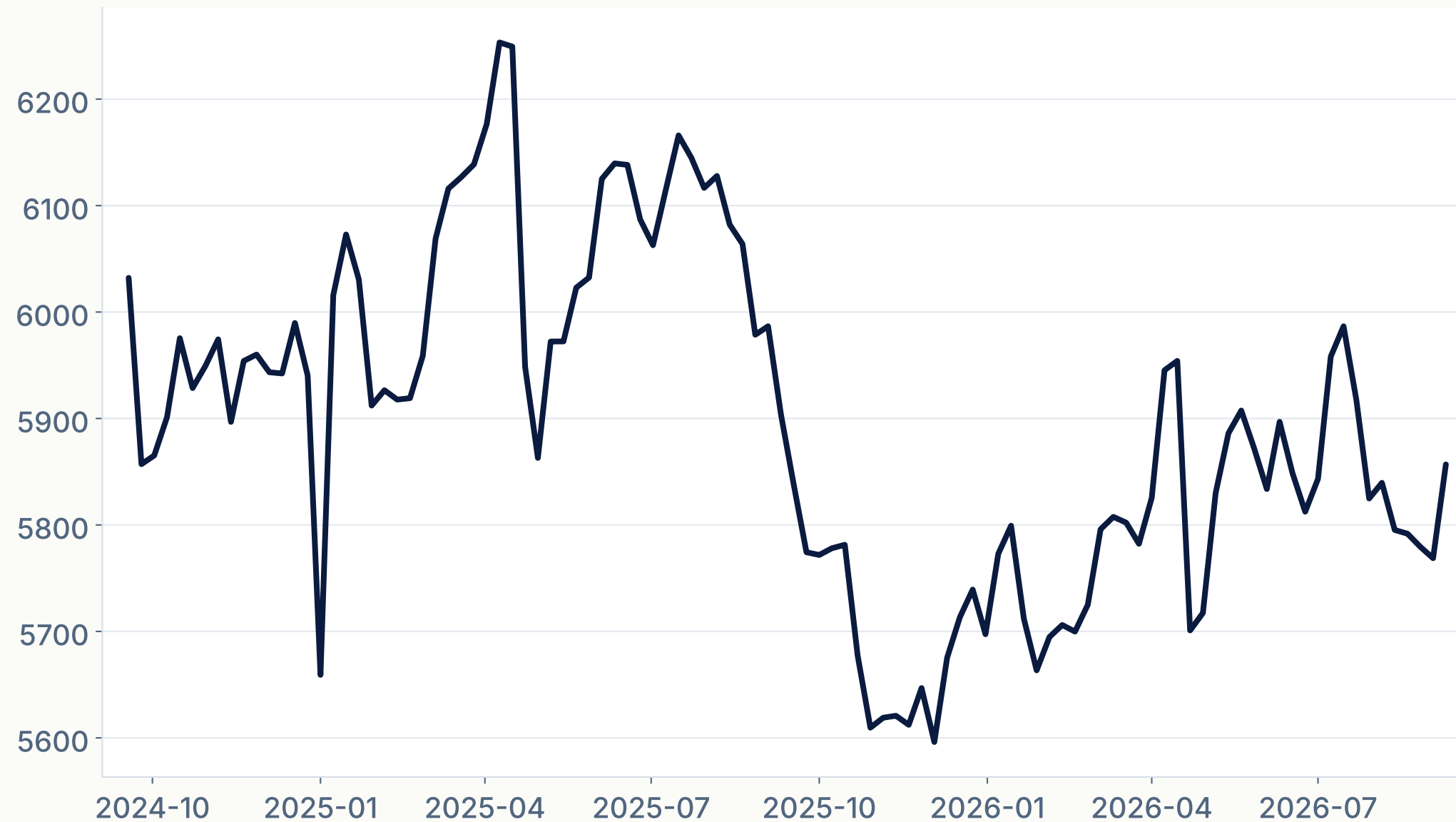
M2 money supply is 6.1% versus a year ago at \$23,306bn.

Most crowded positioning: Copper (Managed money, index 100) and Corn (Managed money, index 100).

Largest weekly swing in net % of open interest: Japanese yen (Leveraged funds) at +15.0pp.

Fed net liquidity

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Latest level

\$5,857bn

4-week change

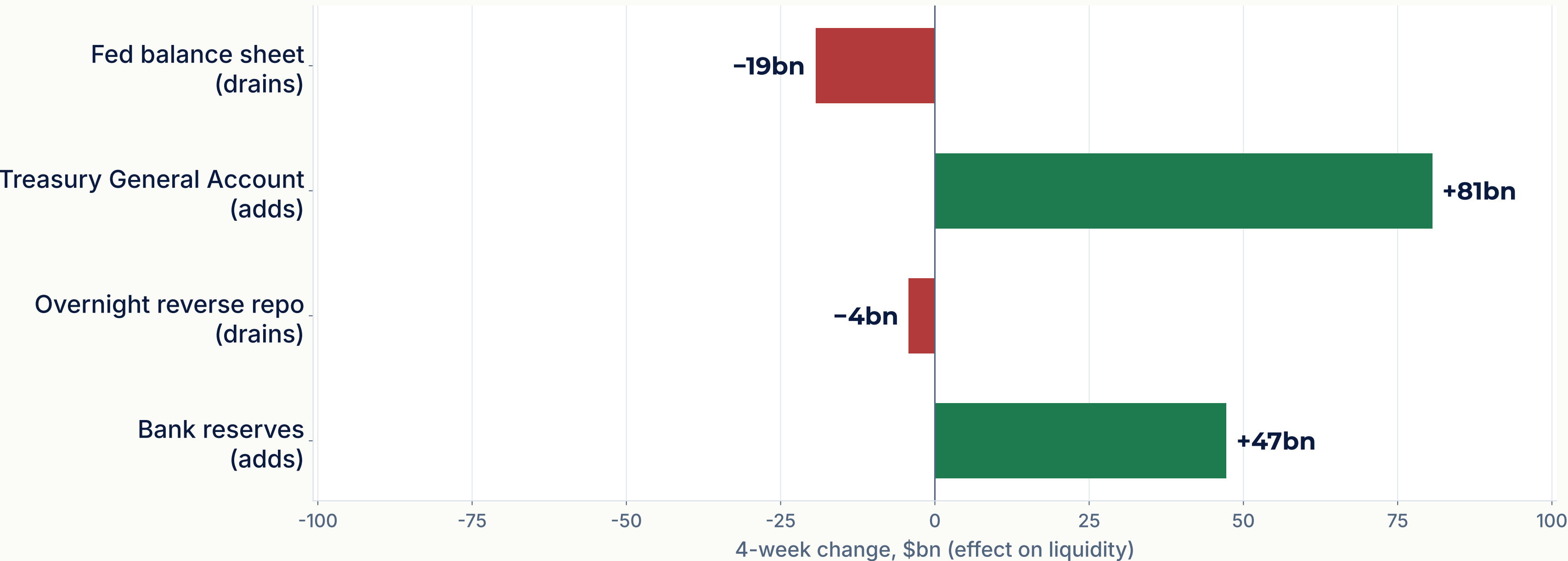
+62bn

13-week change

-40bn

\$5,857bn

What moved liquidity

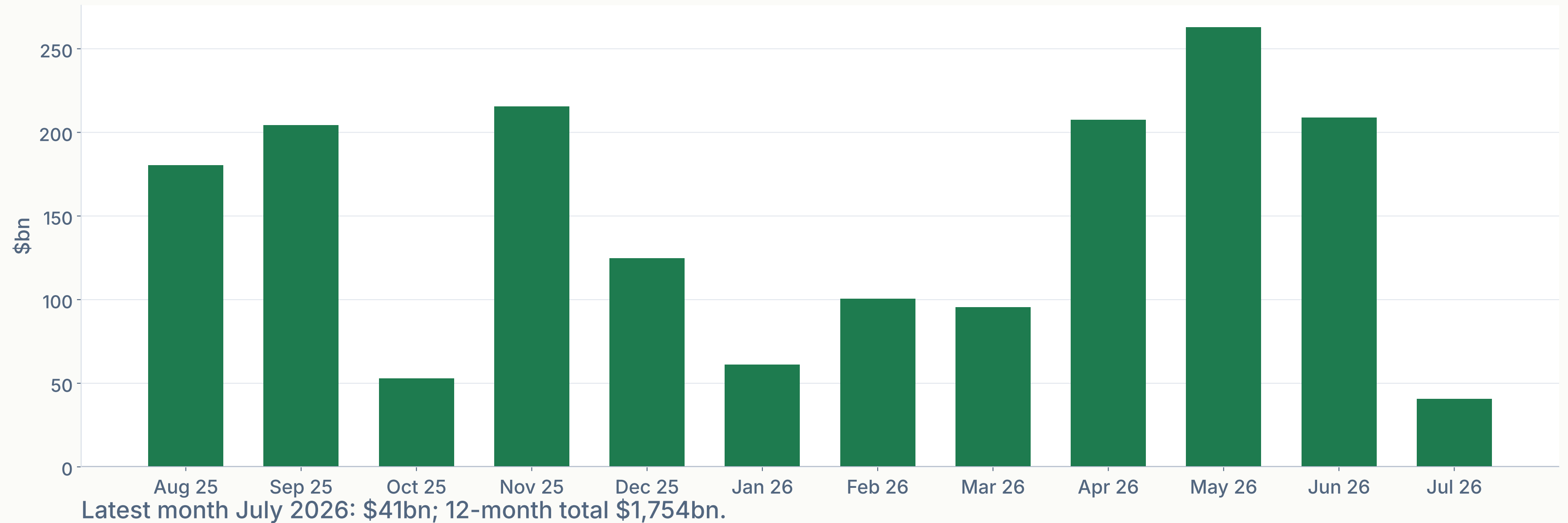


Money and financial conditions

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 +0.00	1y −0.02
St. Louis Fed stress	Latest −0.79	4w −0.03	1y −0.19

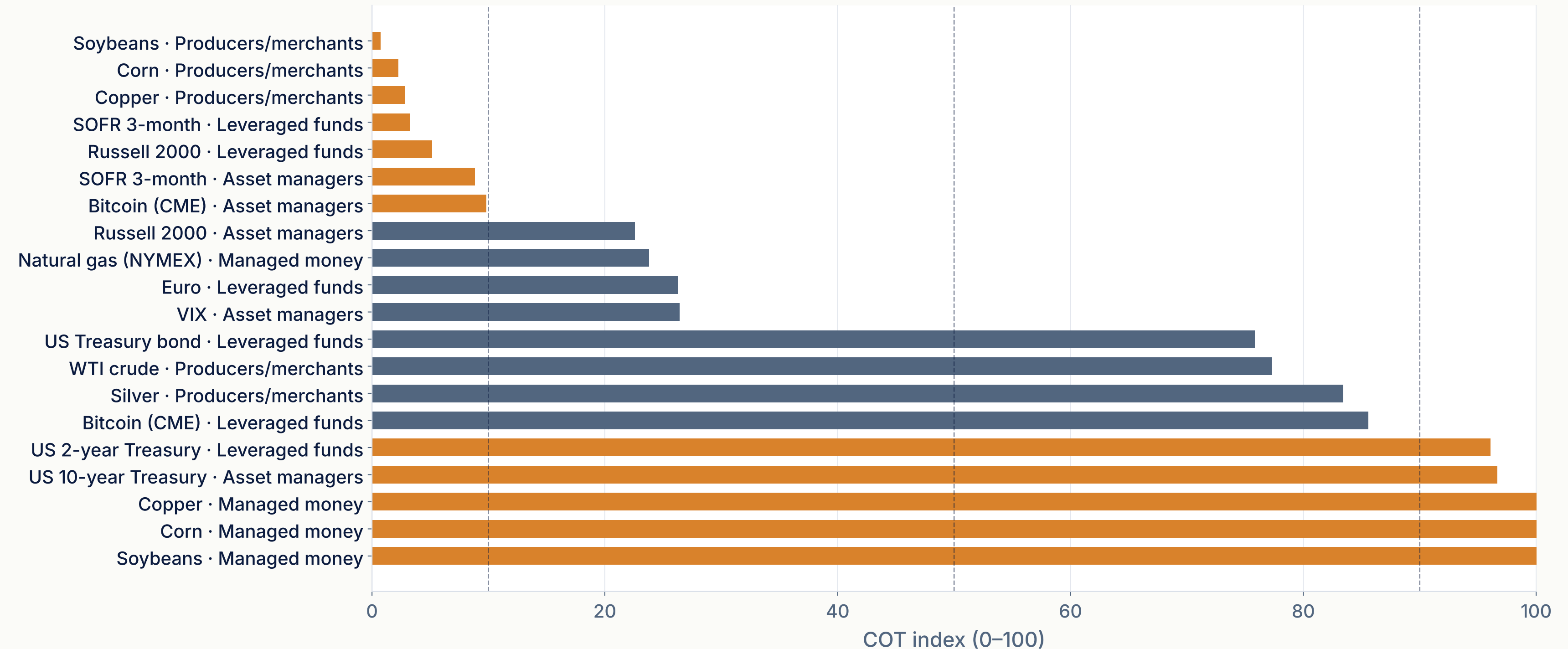
Foreign capital flows (TIC)

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Positioning map

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Most crowded

Market	Group	Net % OI	COT index	Percentile	Flag
Copper	Managed money	27.6%	100	92%	Crowded long
Corn	Managed money	23.0%	100	95%	Crowded long
Soybeans	Managed money	24.0%	100	91%	Crowded long
Soybeans	Producers/merchants	-32.0%	1	28%	Crowded short
Corn	Producers/merchants	-43.3%	2	5%	Crowded short

Biggest weekly swings

Market	Group	w/w pp	Net % OI	COT index
Japanese yen	Leveraged funds	+15.0pp	-9.8%	43
Nasdaq-100	Leveraged funds	-6.1pp	-11.7%	55
Japanese yen	Asset managers	+5.8pp	-0.1%	44
Euro	Asset managers	-3.8pp	26.6%	38
Copper	Producers/merchants	-3.3pp	-37.6%	3

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/2026-09-12