

FINZDATA WEEKLY

Liquidity, Capital Flows & Positioning

Week to September 19, 2026

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

Clean data. Real insights. Real alpha. finzdata.com

This week in five lines

Fed net liquidity stands at \$5,864bn as of 2026-09-16, rising over the past four weeks (+72bn).

The Treasury General Account is falling over four weeks (–77bn) to \$877bn.

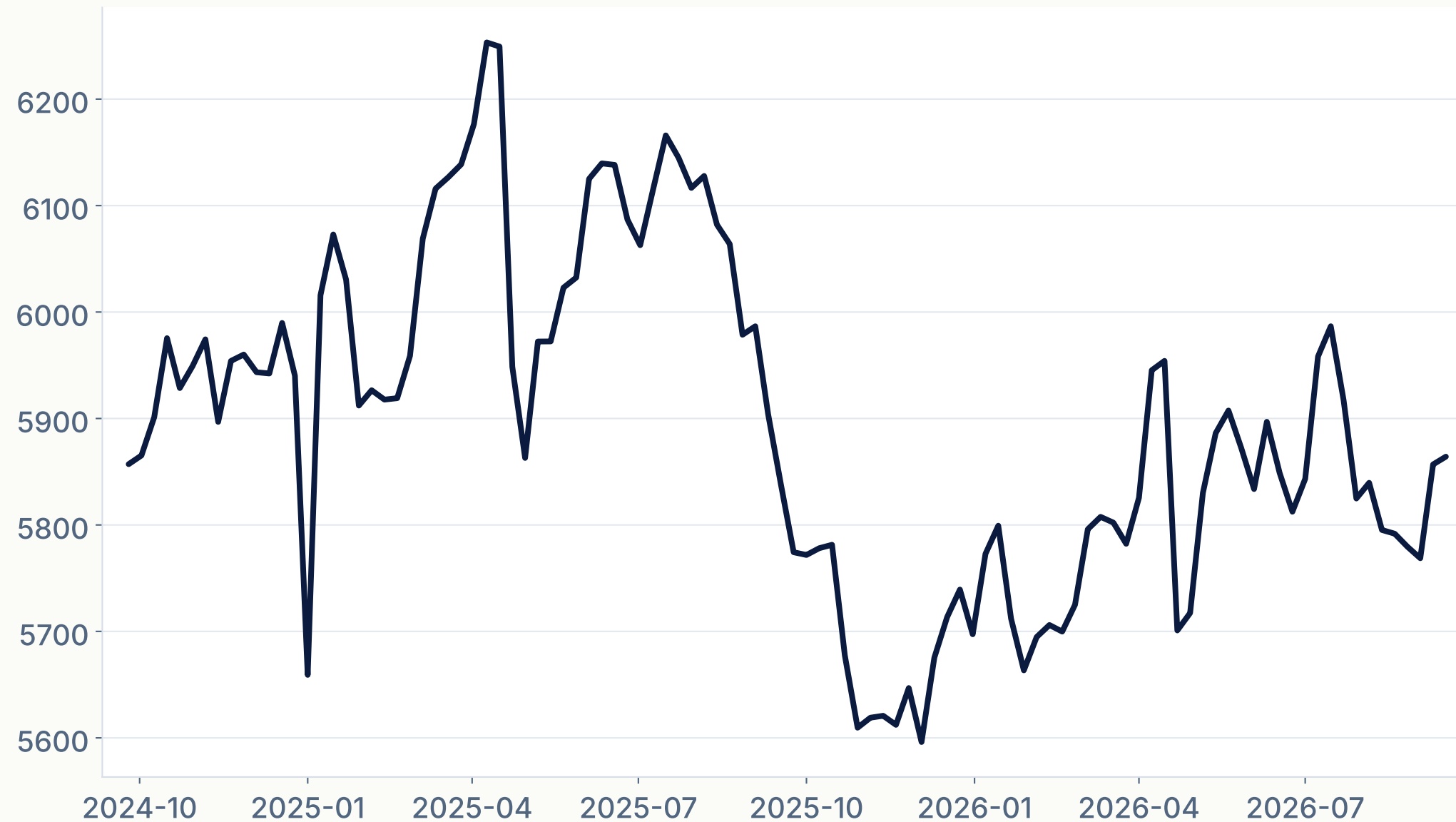
M2 money supply is 6.1% versus a year ago at \$23,306bn.

Most crowded positioning: US 10-year Treasury (Asset managers, index 100) and Corn (Managed money, index 100).

Largest weekly swing in net % of open interest: Japanese yen (Leveraged funds) at +14.1pp.

Fed net liquidity

FinzData



Latest level

\$5,864bn

4-week change

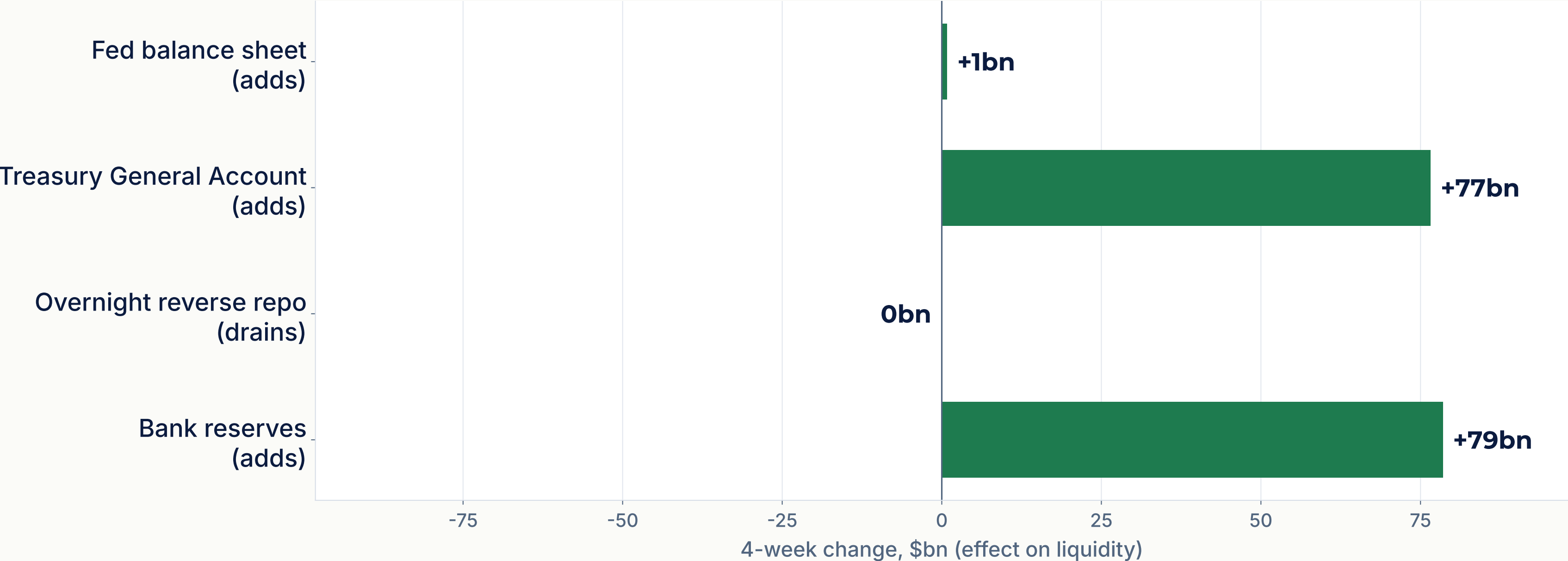
+72bn

13-week change

+15bn

\$5,864bn

What moved liquidity

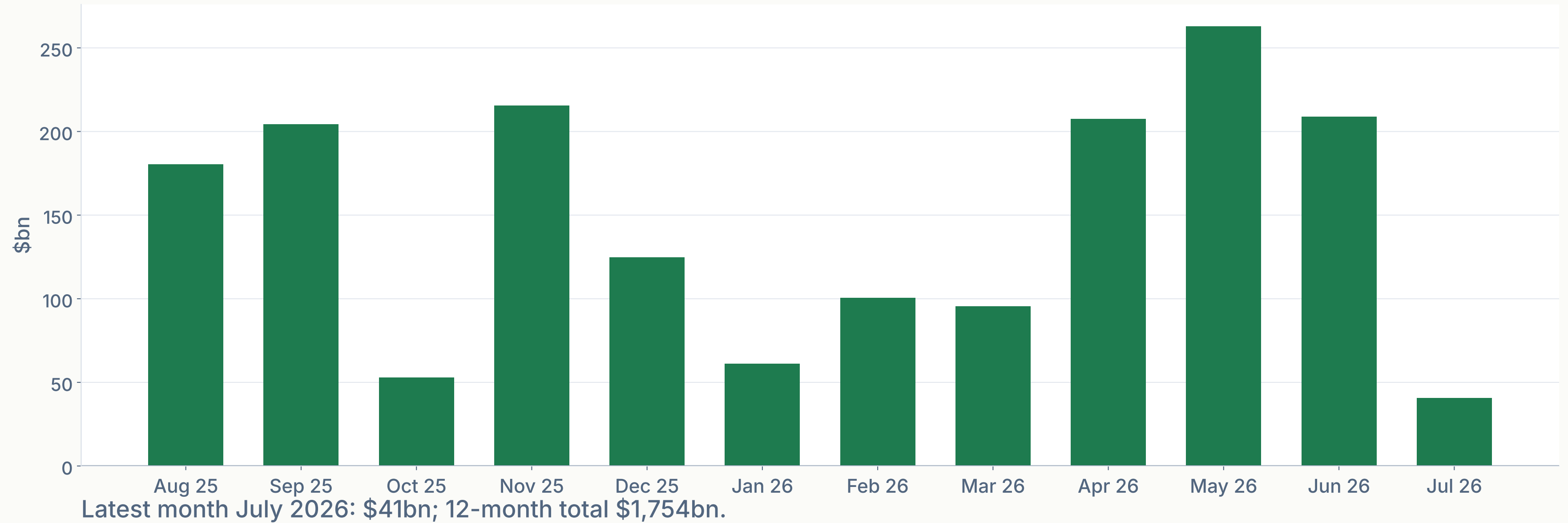


Money and financial conditions

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 −0.54	4w +0.01	1y −0.01
St. Louis Fed stress	Latest −0.85	4w −0.02	1y −0.44

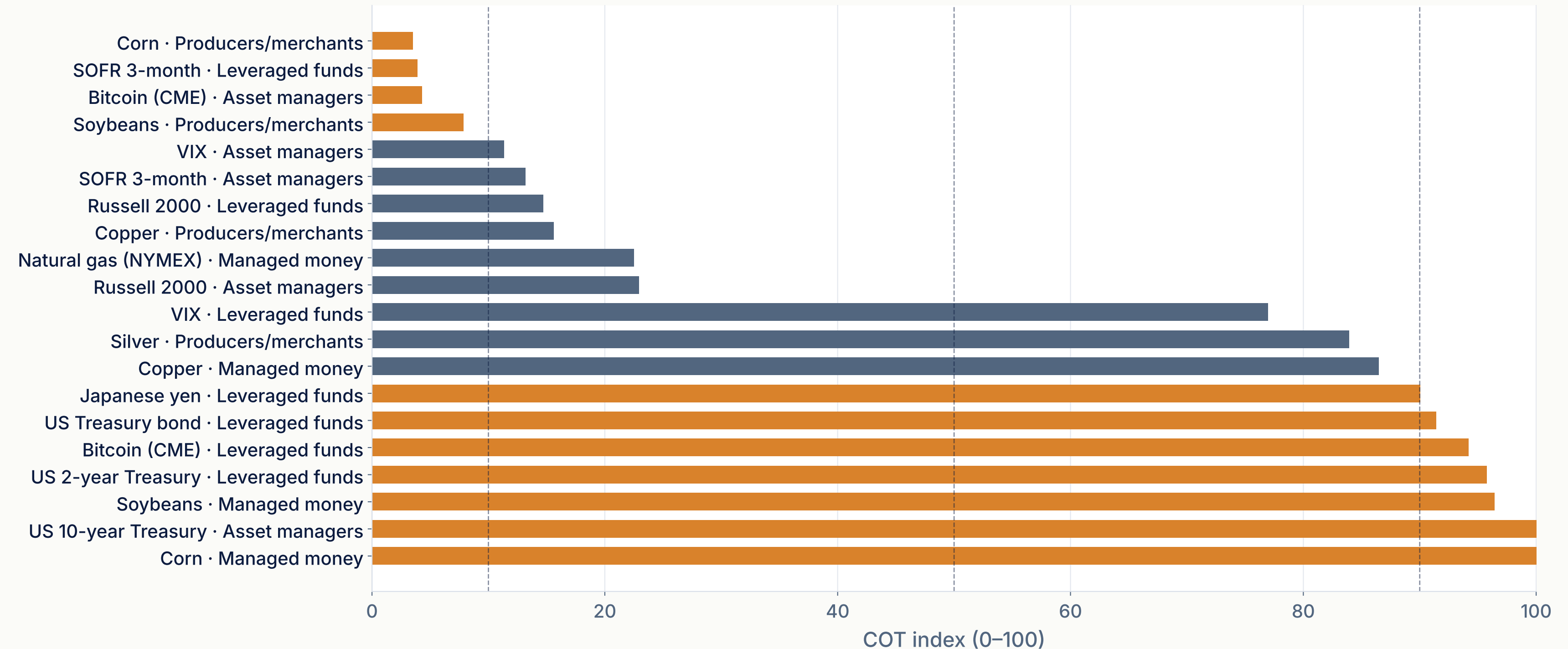
Foreign capital flows (TIC)

FinzData



Positioning map

FinzData



Most crowded

Market	Group	Net % OI	COT index	Percentile	Flag
US 10-year Treasury	Asset managers	49.0%	100	100%	Crowded long
Corn	Managed money	22.5%	100	94%	Crowded long
Corn	Producers/merchants	-41.8%	4	7%	Crowded short
Soybeans	Managed money	21.9%	96	85%	Crowded long
SOFR 3-month	Leveraged funds	-20.8%	4	2%	Crowded short

Biggest weekly swings

Market	Group	w/w pp	Net % OI	COT index
Japanese yen	Leveraged funds	+14.1pp	4.3%	90
Japanese yen	Asset managers	+10.0pp	9.9%	68
Nasdaq-100	Leveraged funds	+8.0pp	-3.8%	75
S&P 500	Asset managers	-6.9pp	36.5%	60
Bitcoin (CME)	Leveraged funds	+6.8pp	-30.6%	94

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+")
```

Clean data. Real insights. Real alpha.

Full report and data: finzdata.com/research/weekly/2026-09-19