

FINZDATA WEEKLY

Liquidity, Capital Flows & Positioning

Week to October 3, 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 \$5,783bn as of 2026-09-30, rising over the past four weeks (+14bn).

The Treasury General Account is falling over four weeks (–19bn) to \$949bn.

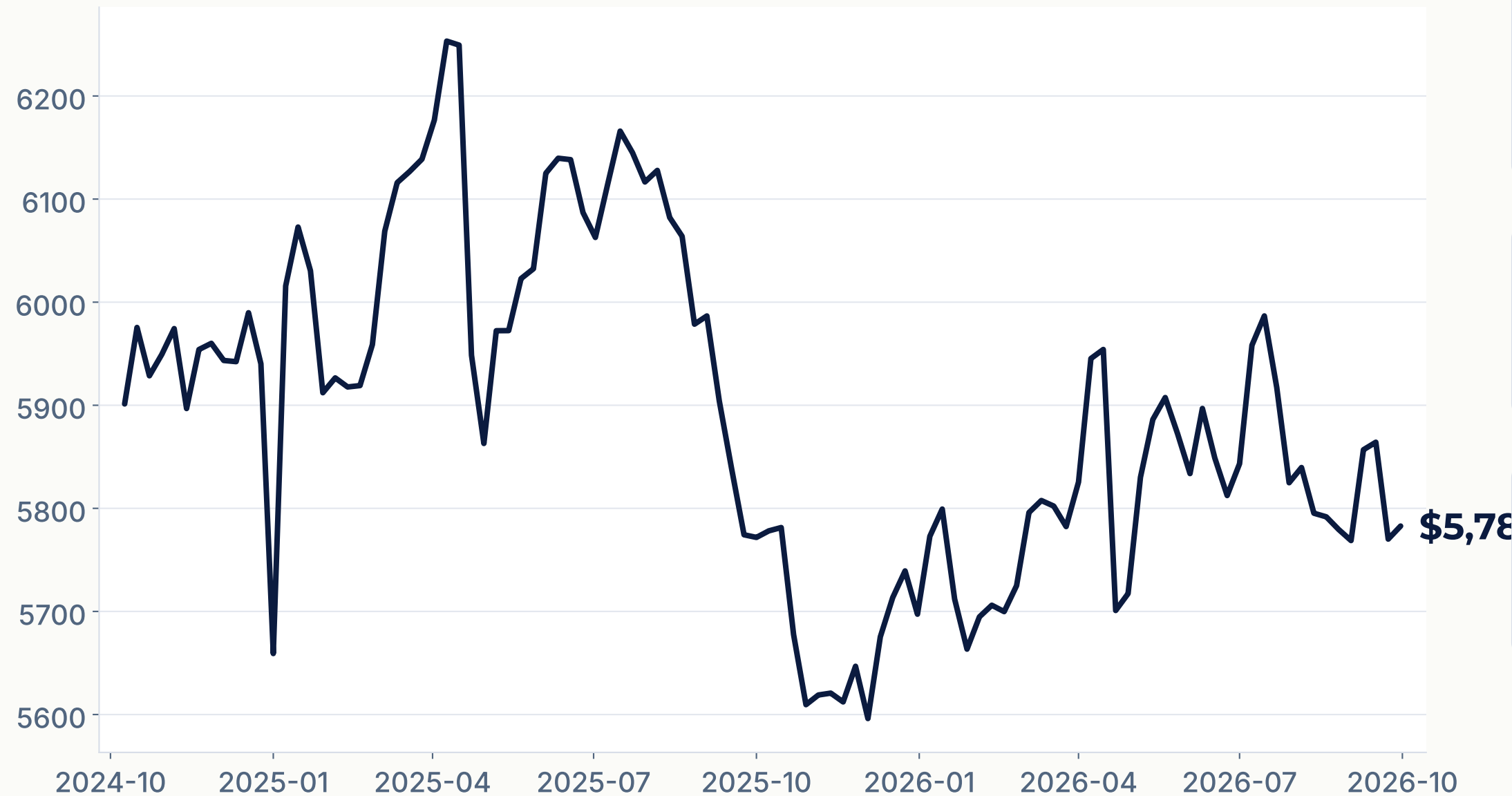
M2 money supply is 6.1% versus a year ago at \$23,306bn.

Most crowded positioning: VIX (Asset managers, index 0) and US 2-year Treasury (Leveraged funds, index 100).

Largest weekly swing in net % of open interest: Japanese yen (Leveraged funds) at –5.9pp.

Fed net liquidity

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Latest level

\$5,783bn

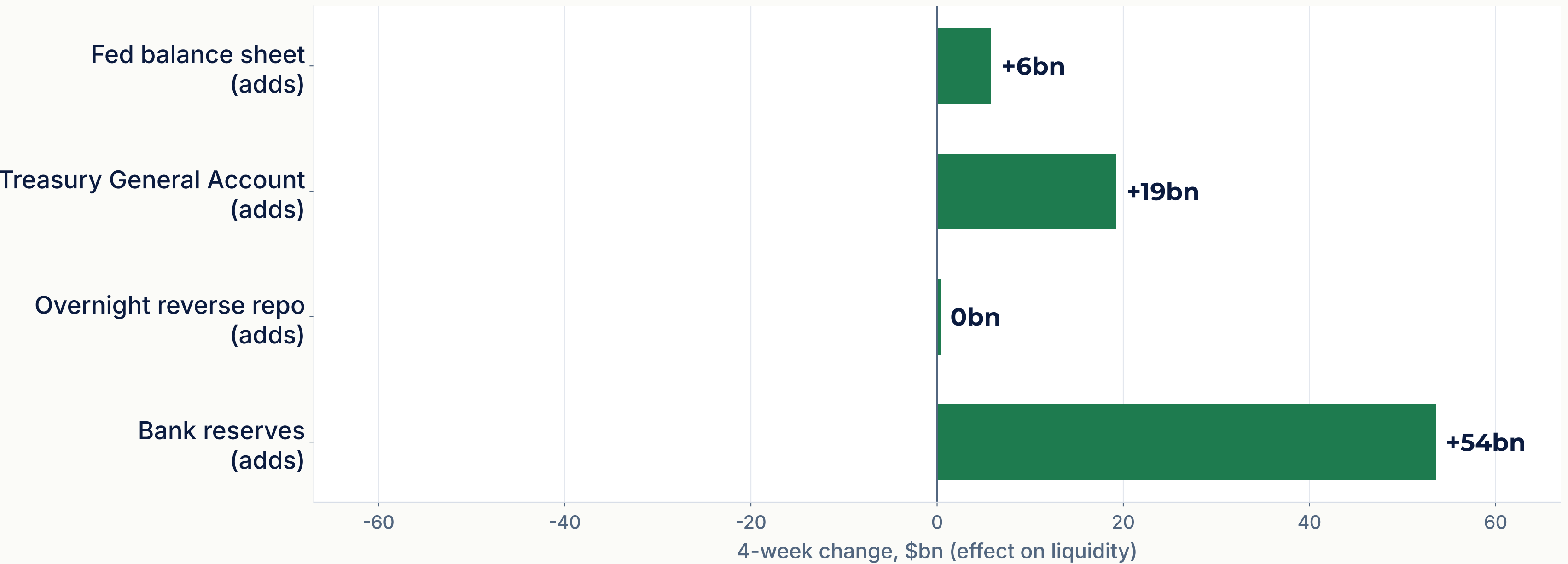
4-week change

+14bn

13-week change

-61bn

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

-0.51

4w

+0.04

1y

+0.02

St. Louis Fed stress

Latest

-0.81

4w

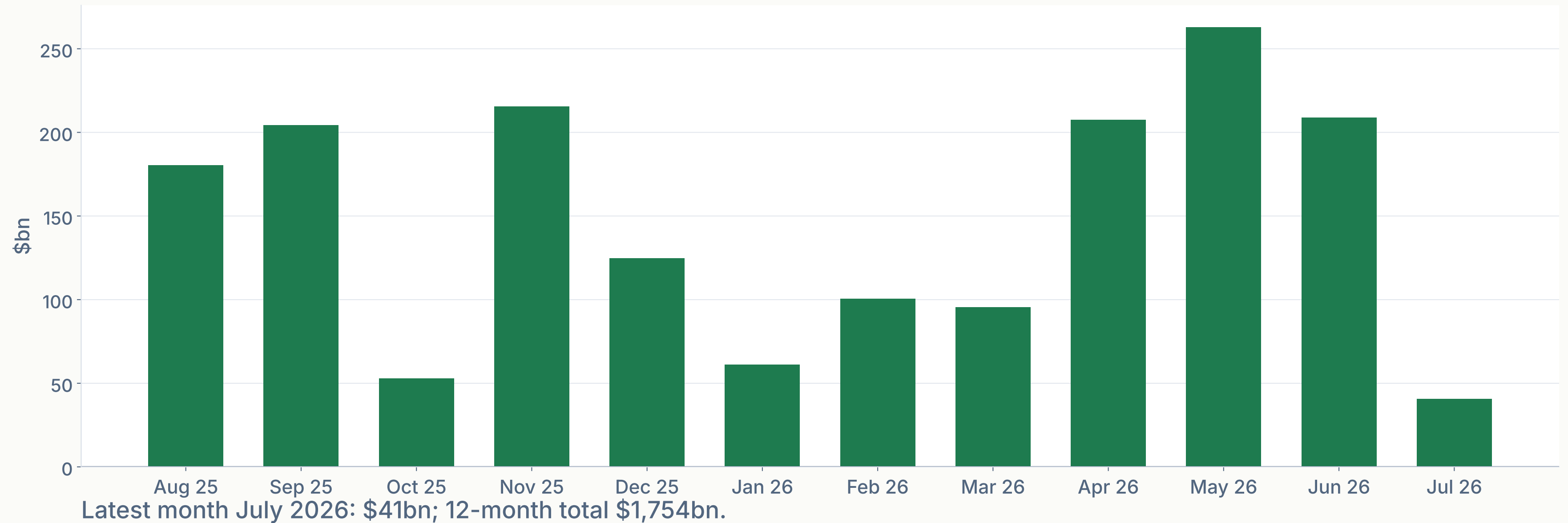
+0.04

1y

-0.22

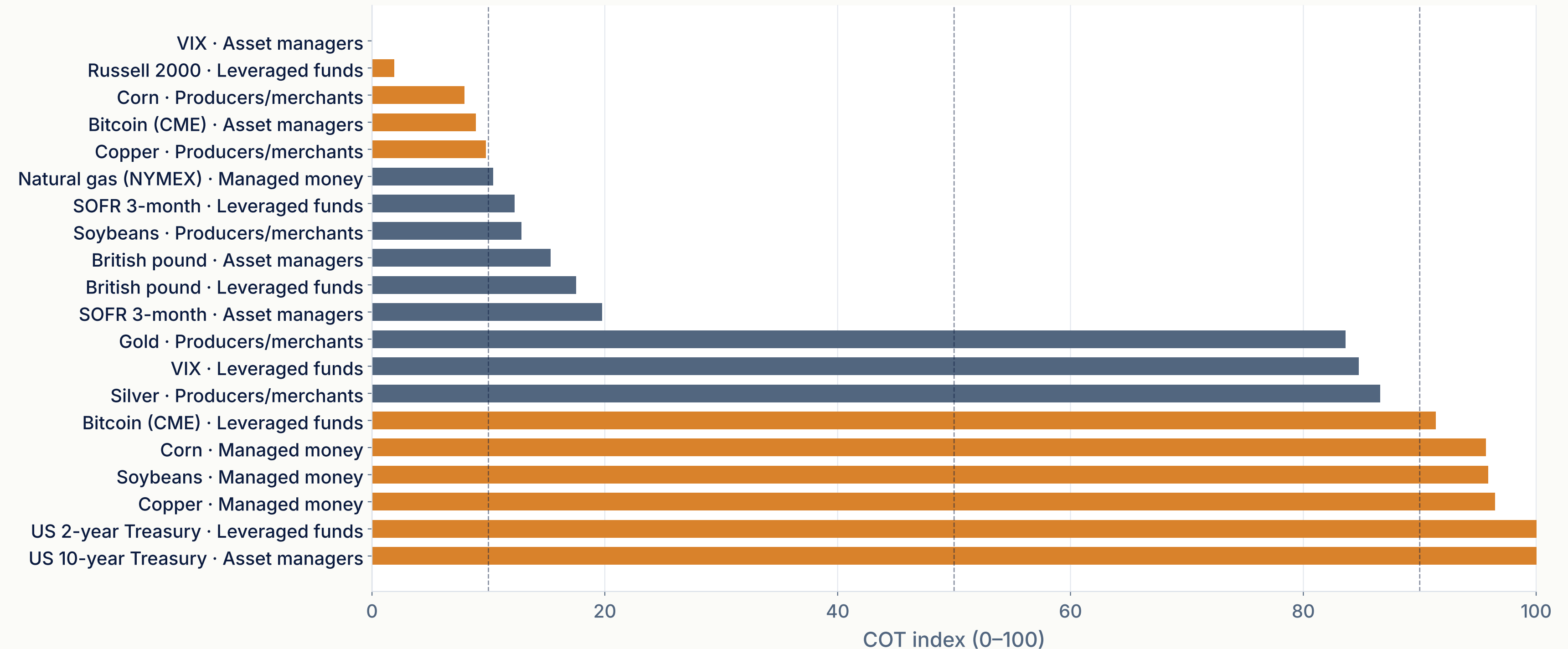
Foreign capital flows (TIC)

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Positioning map

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Most crowded

Market	Group	Net % OI	COT index	Percentile	Flag
VIX	Asset managers	-15.8%	0	0%	Crowded short
US 2-year Treasury	Leveraged funds	-25.7%	100	35%	Crowded long
US 10-year Treasury	Asset managers	48.9%	100	99%	Crowded long
Russell 2000	Leveraged funds	-26.8%	2	1%	Crowded short
Copper	Managed money	25.9%	96	90%	Crowded long

Biggest weekly swings

Market	Group	w/w pp	Net % OI	COT index
Japanese yen	Leveraged funds	−5.9pp	−3.9%	66
Silver	Managed money	−5.4pp	7.1%	28
US Treasury bond	Leveraged funds	−4.8pp	−13.4%	79
Bitcoin (CME)	Asset managers	+4.1pp	18.3%	9
US 2-year Treasury	Leveraged funds	+4.0pp	−25.7%	100

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/2026-10-03