

FINZDATA WEEKLY

Liquidity, Capital Flows & Positioning

Week to October 10, 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 \$5,865bn as of 2026-10-07, rising over the past four weeks (+8bn).

The Treasury General Account is falling over four weeks (–3bn) to \$880bn.

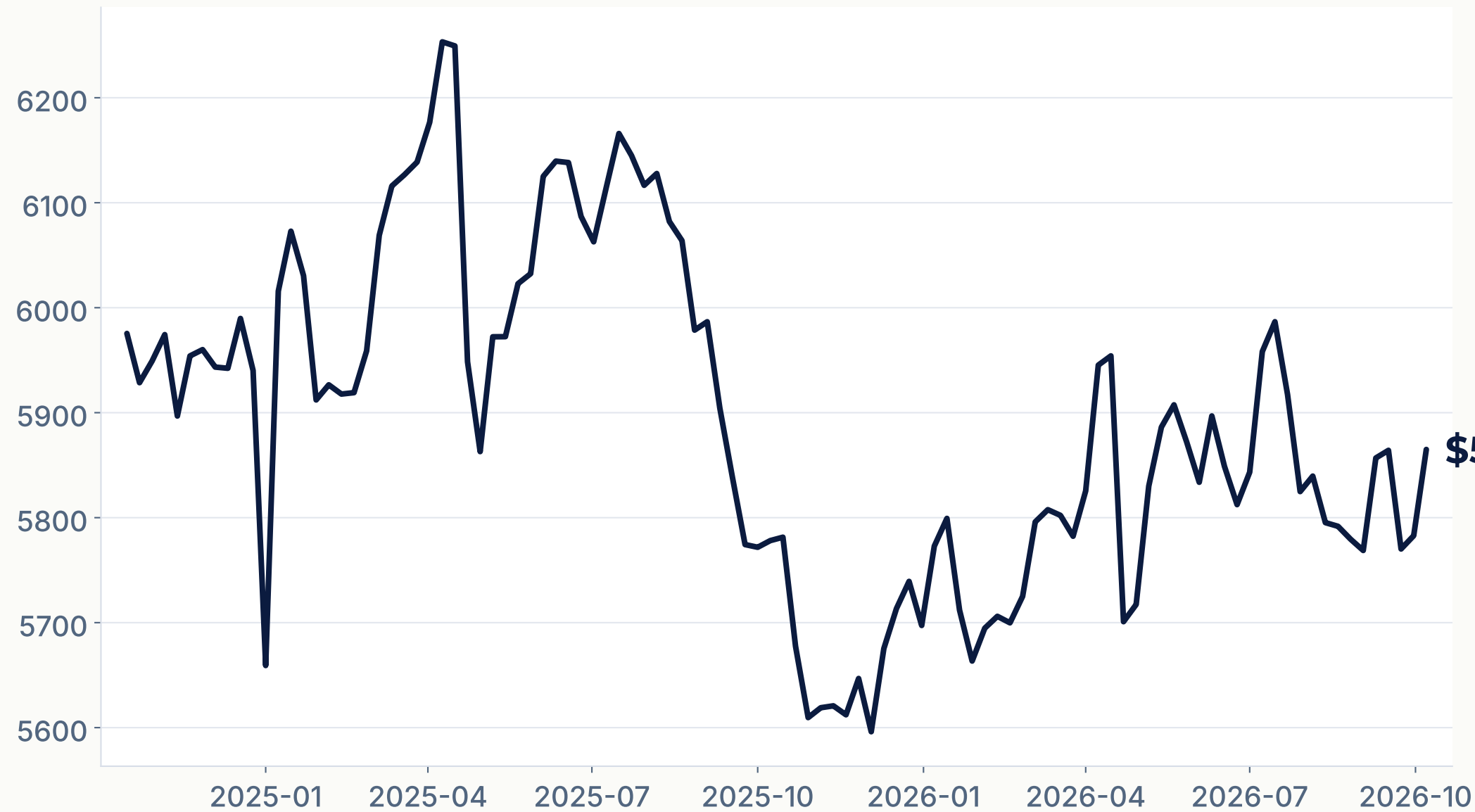
M2 money supply is 6.1% versus a year ago at \$23,306bn.

Most crowded positioning: VIX (Asset managers, index 0) and US 10-year Treasury (Asset managers, index 100).

Largest weekly swing in net % of open interest: Copper (Managed money) at –5.8pp.

Fed net liquidity

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Latest level

\$5,865bn

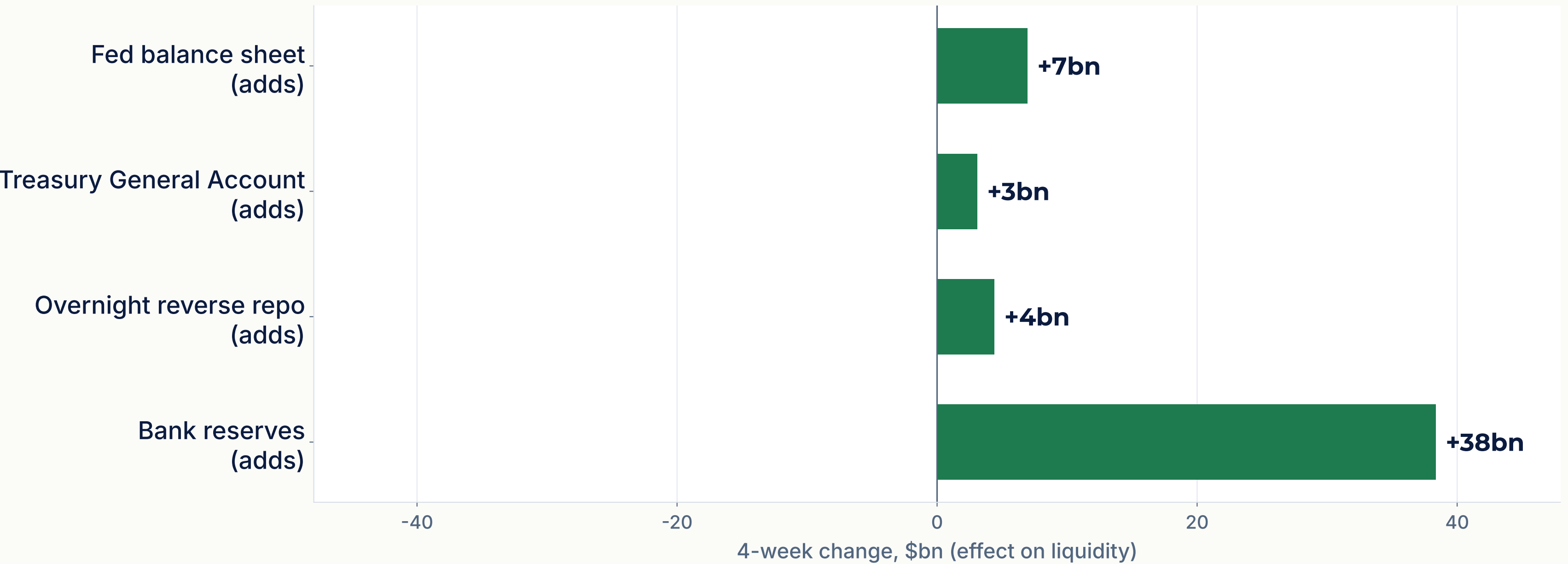
4-week change

+8bn

13-week change

-93bn

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

-0.49

4w

+0.05

1y

+0.03

St. Louis Fed stress

Latest

-0.47

4w

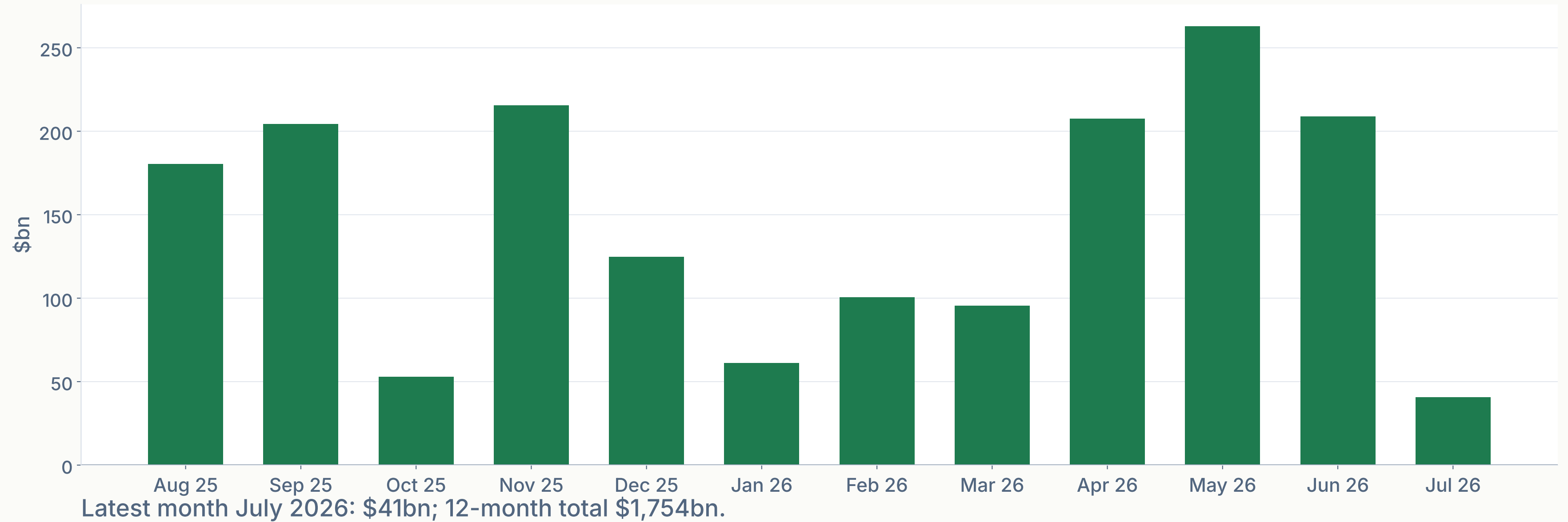
+0.32

1y

+0.07

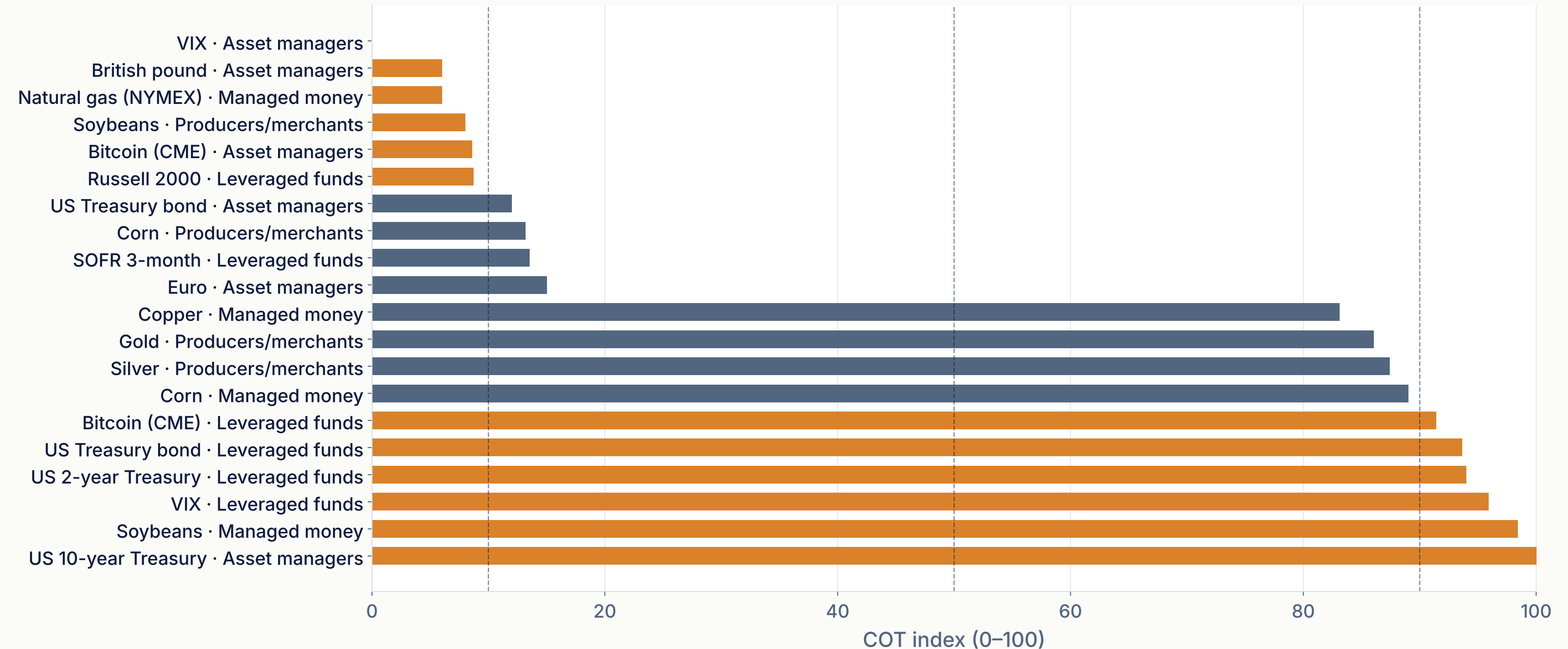
Foreign capital flows (TIC)

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Positioning map

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Most crowded

Market	Group	Net % OI	COT index	Percentile	Flag
VIX	Asset managers	-18.3%	0	0%	Crowded short
US 10-year Treasury	Asset managers	49.2%	100	100%	Crowded long
Soybeans	Managed money	23.0%	98	89%	Crowded long
VIX	Leveraged funds	1.2%	96	95%	Crowded long
US 2-year Treasury	Leveraged funds	-28.0%	94	29%	Crowded long

Biggest weekly swings

Market	Group	w/w pp	Net % OI	COT index
Copper	Managed money	−5.8pp	20.1%	83
Copper	Producers/merchants	+4.1pp	-30.5%	21
Japanese yen	Asset managers	+4.1pp	18.4%	74
Euro	Asset managers	−4.0pp	21.8%	15
British pound	Asset managers	−3.6pp	-54.7%	6

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/2026-10-10