

FINZDATA WEEKLY

Liquidity, Capital Flows & Positioning

Week to October 30, 2026

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This week in five lines

Fed net liquidity stands at \$5,746bn as of 2026-10-28, falling over past four weeks (−37bn).

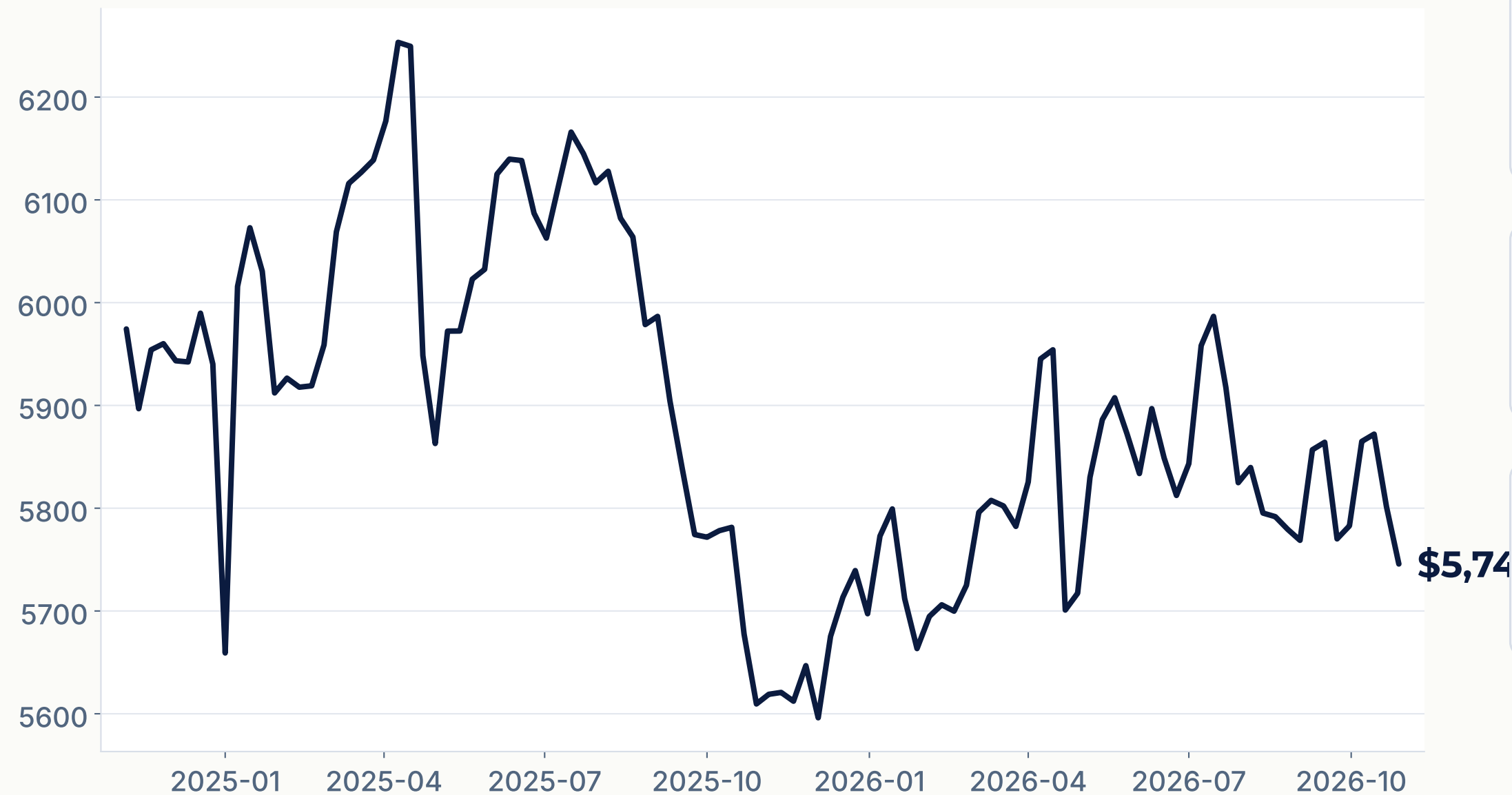
Treasury General Account rising over four weeks (+51bn) to \$1,000bn.

M2 money supply is 6.7% versus a year ago at \$23,508bn.

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

Largest weekly swing in net % of open interest: Russell 2000 (Leveraged funds) at +9.2pp.

Fed net liquidity



Latest level

\$5,746bn

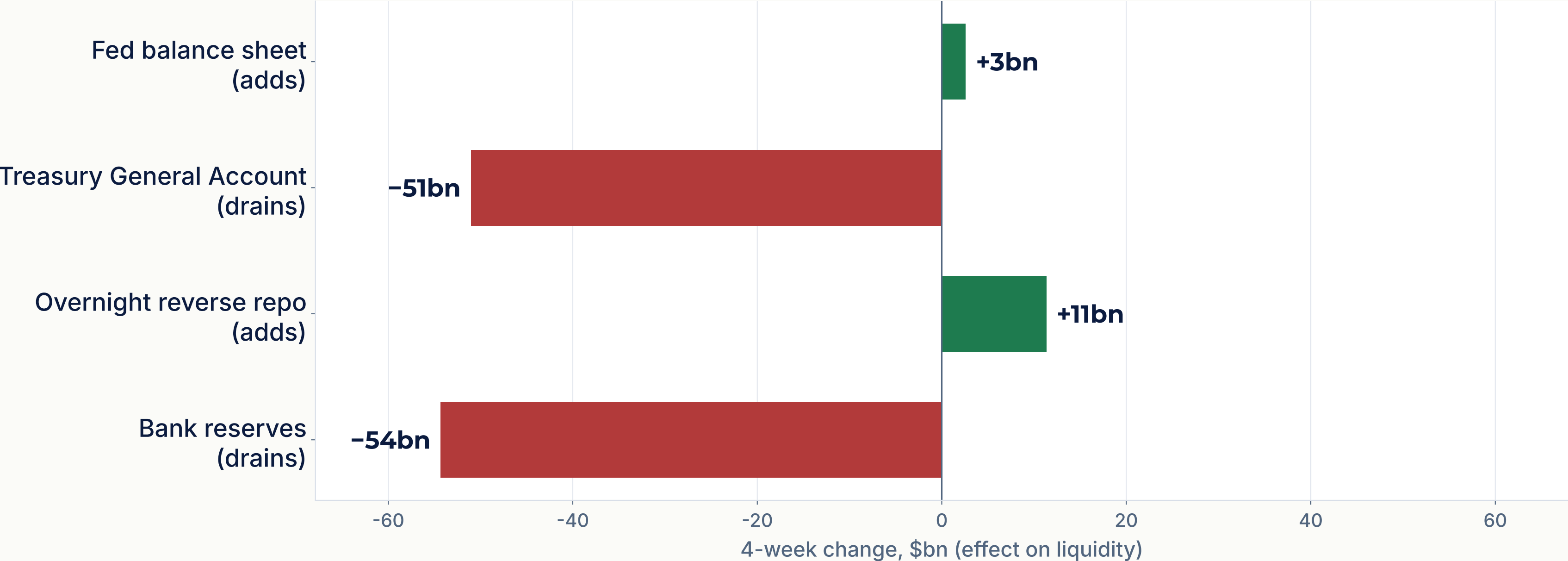
4-week change

-37bn

13-week change

-79bn

What moved liquidity



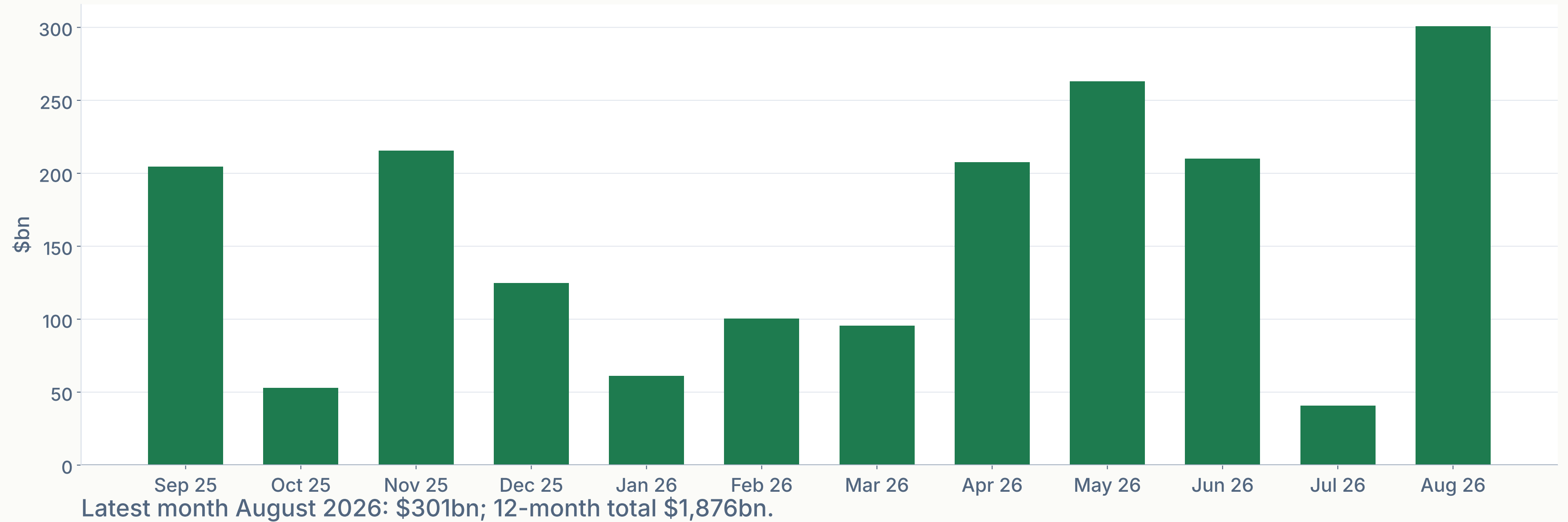
Source: FinzData (Federal Reserve H.4.1, US Treasury)

Money and financial conditions

M2 (weekly)	Latest \$23,508bn	4w +168bn	1y +1,471bn
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 +0.03	1y +0.03
St. Louis Fed stress	Latest −0.58	4w +0.22	1y −0.23

Foreign capital flows (TIC)

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ETF and crypto flows

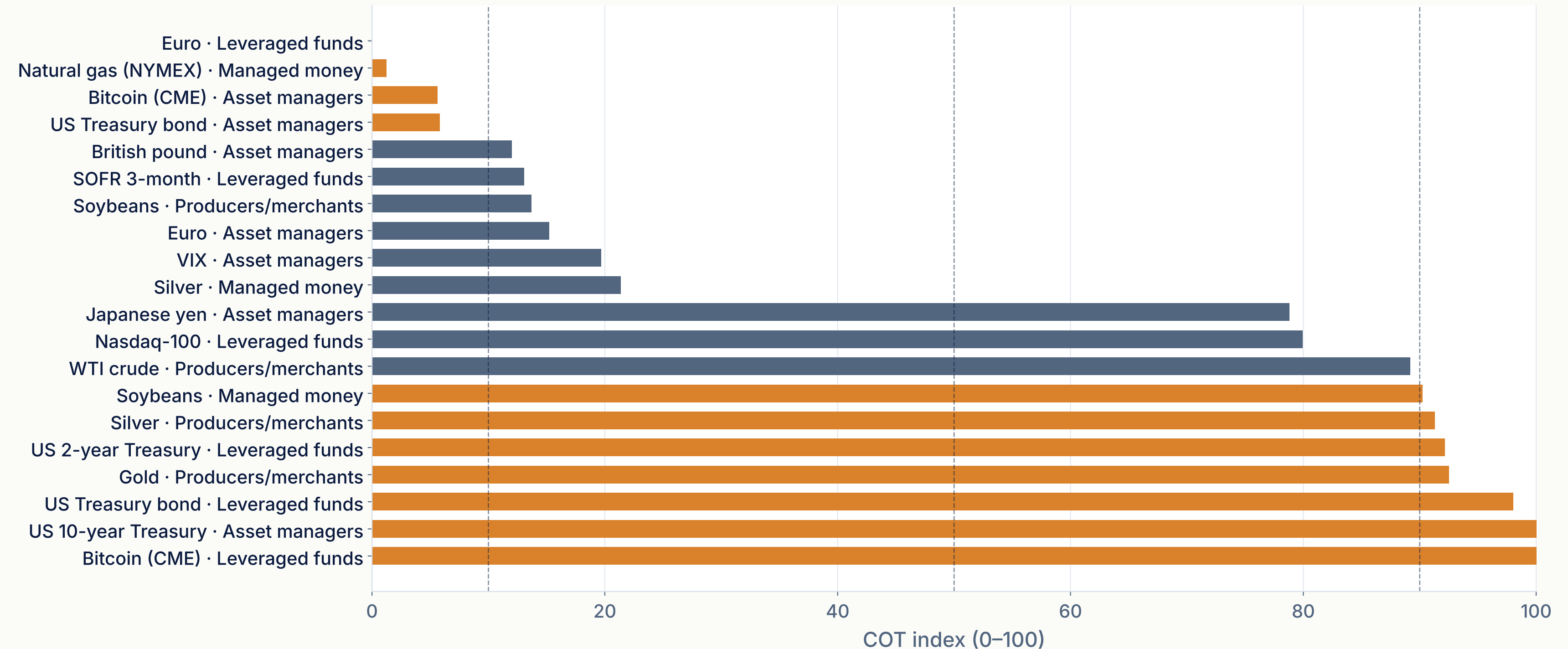
Flow	Net	Context
ETFs measured (22 of 30)	−\$5.55bn	5 days to 2026-10-28
IEF (largest inflows)	+\$1.49bn	creations
LQD (largest inflows)	+\$1.24bn	creations
HYG (largest inflows)	+\$894.9m	creations
SPY (largest outflows)	−\$4.62bn	redemptions
BIL (largest outflows)	−\$2.45bn	redemptions
Spot bitcoin ETFs	−\$349.9m	4w +\$110.1m
Spot ether ETFs	−\$276.4m	4w −\$1.35bn
Stablecoin supply	−\$1.94bn	\$301.6bn total

ETF coverage: AGG, BIL, DIA, EEM, EFA, ETHA, HYG, IAU, IBIT, IEF, IVV, IWM, LQD, SGOV, SHY, SLV, SPY, TLT, XLE, XLF, XLK, XLV (issuer files, flow = change in shares x NAV). Other tra

Source: FinzData (issuer ETF shares outstanding x NAV; spot crypto ETF flows; stablecoin supply)

Positioning map

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Source: FinzData (CFTC Commitments of Traders)

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Market	Group	Net % OI	COT index	Percentile	Flag
US 10-year Treasury	Asset managers	49.9%	100	100%	Crowded long
Euro	Leveraged funds	-7.8%	0	43%	Crowded short
Bitcoin (CME)	Leveraged funds	-23.5%	100	73%	Crowded long
Natural gas (NYMEX)	Managed money	-9.2%	1	22%	Crowded short
US Treasury bond	Leveraged funds	-9.1%	98	57%	Crowded long

Biggest weekly swings

Market	Group	w/w pp	Net % OI	COT index
Russell 2000	Leveraged funds	+9.2pp	-11.4%	47
British pound	Leveraged funds	+5.6pp	9.5%	38
Copper	Producers/merchants	+5.2pp	-23.7%	36
VIX	Leveraged funds	-5.1pp	-4.8%	73
Copper	Managed money	-4.9pp	14.6%	72

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/2026-10-30