FinzData

FINZDATA WEEKLY

Liquidity, Capital Flows & Positioning

Week to November 6, 2026

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

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Source: FinzData (finzdata.com/research/weekly)

This week in five lines

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Fed net liquidity stands at $5,791bn as of 2026-11-04, falling over the past four weeks (−74bn).

The Treasury General Account is rising over four weeks (+77bn) to $957bn.

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

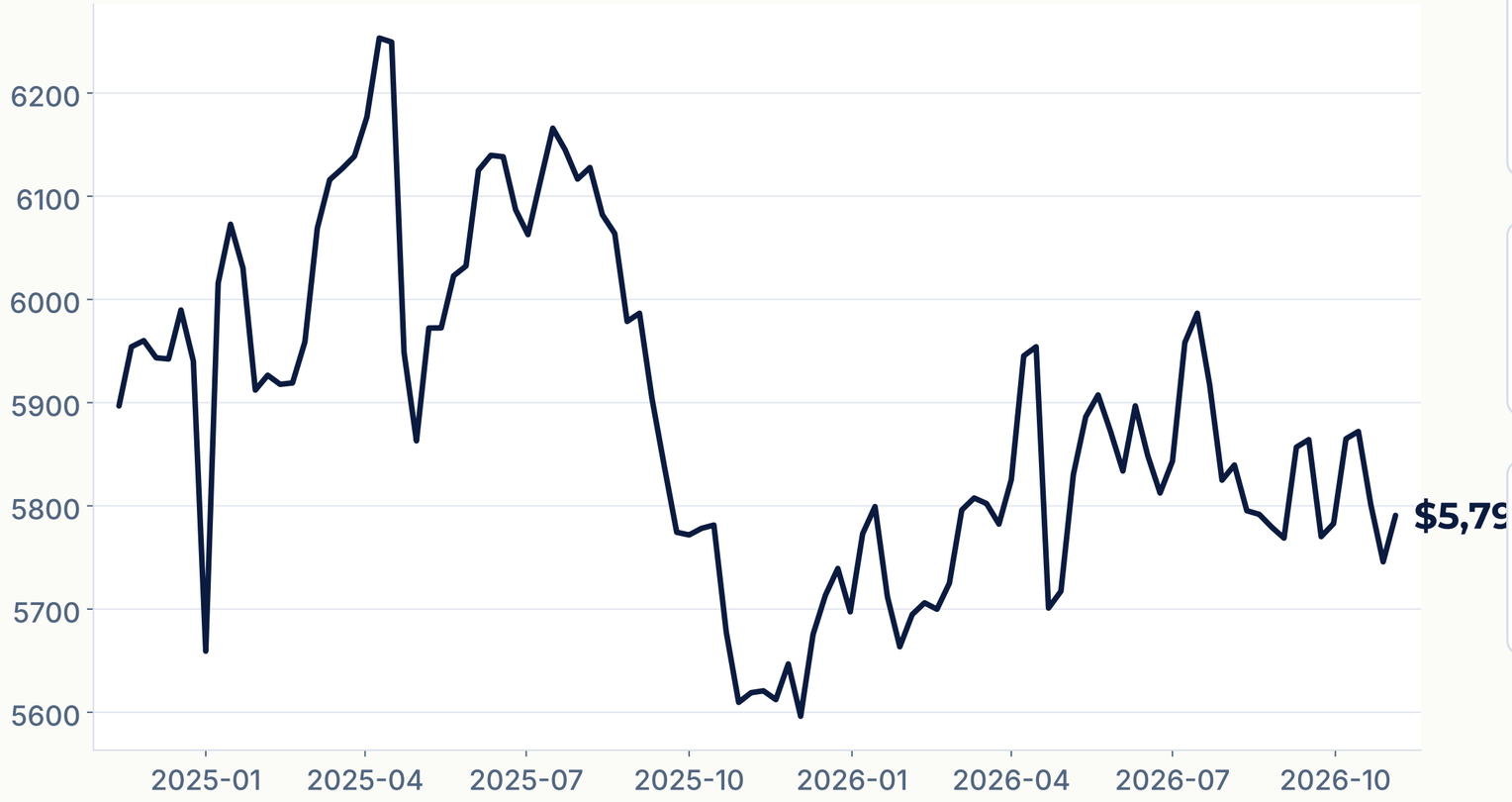
Most crowded positioning: US 10-year Treasury (Asset managers, index 100) and US Treasury bond (Leveraged funds, index 100).

Largest weekly swing in net % of open interest: Corn (Managed money) at −4.6pp.

Source: FinzData weekly issue summary

Fed net liquidity

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Latest level

$5,791bn

4-week change

−74bn

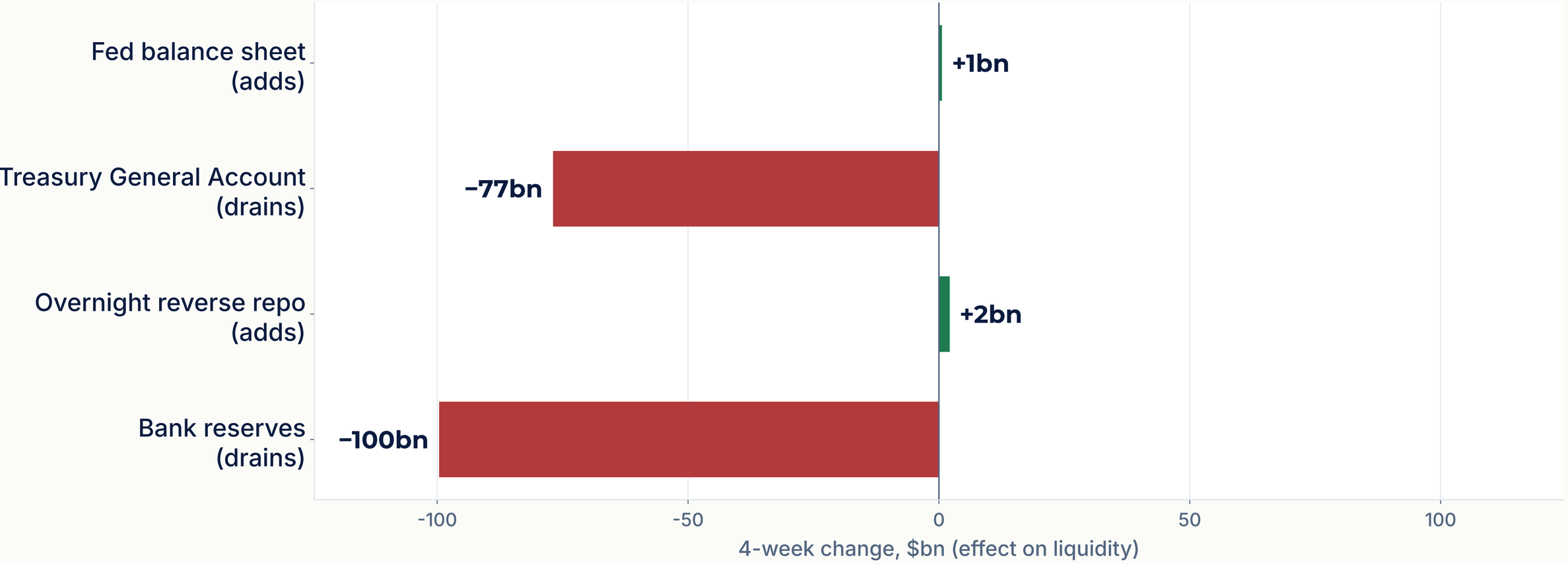
13-week change

−49bn

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

What moved liquidity

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

Money and financial conditions

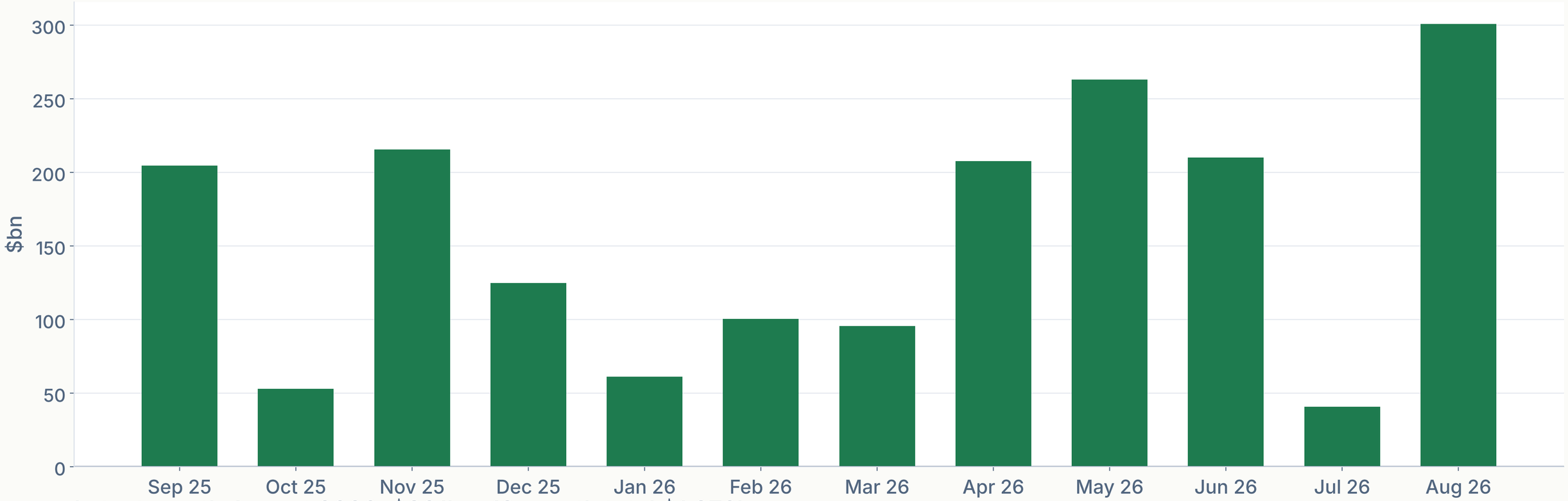
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	Latest	4w	1y
M2 (weekly)	$23,508bn	+168bn	+1,471bn
Money market fund assets	$8,441bn	+152bn	+960bn
G3 central bank assets	$17,367bn	−157bn	−1,004bn
NFCI	-0.46	+0.04	+0.05
St. Louis Fed stress	-0.52	−0.06	−0.02

Source: FinzData (Federal Reserve, FRED)

Foreign capital flows (TIC)

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Latest month August 2026: $301bn; 12-month total $1,876bn.

Source: FinzData (US Treasury TIC survey)

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ETF and crypto flows

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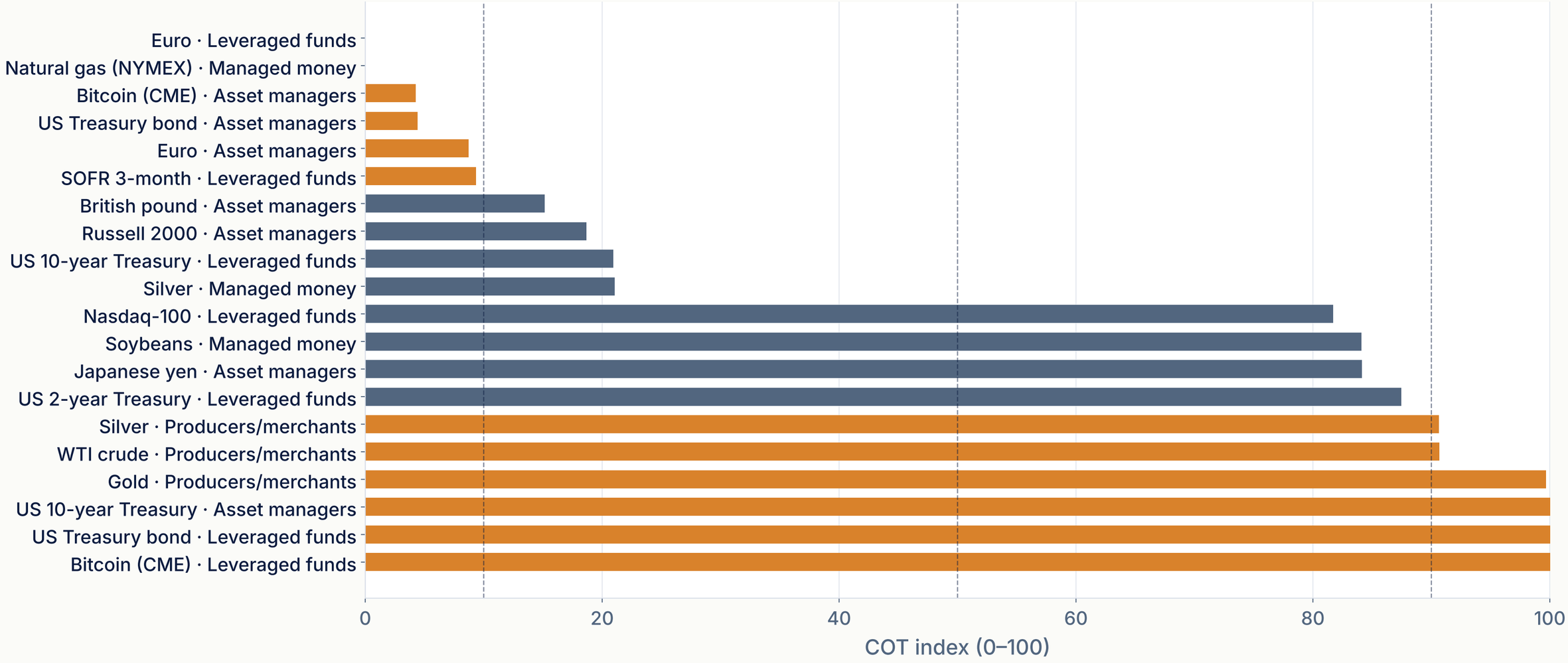
Flow	Net	Context
ETFs measured (22 of 30)	+$19.27bn	5 days to 2026-11-04
SPY (largest inflows)	+$9.41bn	creations
IVV (largest inflows)	+$4.13bn	creations
LQD (largest inflows)	+$1.48bn	creations
AGG (largest outflows)	−$732.4m	redemptions
IBIT (largest outflows)	−$617.7m	redemptions
Spot bitcoin ETFs	−$1.07bn	4w −$792.2m
Spot ether ETFs	−$433.2m	4w −$1.27bn
Stablecoin supply	−$6.47bn	$295.1bn 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)

Most crowded

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Market	Group	Net % OI	COT index	Percentile	Flag
US 10-year Treasury	Asset managers	51.0%	100	100%	Crowded long
US Treasury bond	Leveraged funds	-8.0%	100	59%	Crowded long
Euro	Leveraged funds	-8.2%	0	43%	Crowded short
Bitcoin (CME)	Leveraged funds	-19.1%	100	79%	Crowded long
Natural gas (NYMEX)	Managed money	-12.3%	0	17%	Crowded short

Source: FinzData (CFTC Commitments of Traders)

Biggest weekly swings

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Market	Group	w/w pp	Net % OI	COT index
Corn	Managed money	−4.6pp	4.4%	57
Bitcoin (CME)	Leveraged funds	+4.4pp	-19.1%	100
Copper	Producers/merchants	+4.3pp	-19.4%	47
Nasdaq-100	Asset managers	−4.0pp	23.6%	49
Corn	Producers/merchants	+3.9pp	-24.9%	40

Source: FinzData (CFTC Commitments of Traders)

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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/2026-11-06

Source: FinzData (finzdata.com)