

Romania

Money Market and Forex Daily

RON se depreciaza cu 0,4%

Ratele de dobanda pe termen scurt au deschis sedinta de marti la 9,5/10%. Cererea de lichiditate a unor banci la sfarsitul acestei perioade de observare a facut ca ratele de dobanda ON sa inchida la 9,75/10,25%. Aceasta sustine ipoteza noastra conform careia ratele de dobanda pe termen scurt nu vor inregistra o scadere puternica la sfarsitul acestei perioade de observare. Ratele SW au inregistrat de asemenea o usoara crestere, acestea tranzactionandu-se la 9,8/10,35%.

Ratele de dobanda pentru scadentele ilichide de 1, 3 si 6 luni au continuat sa fie tranzactionate in acelasi interval de 10,4 – 11,4%.

EUR/RON a deschis sedinta de marti la 3,6250/3,6280. Perechea a evoluat pe o traiectorie ascendenta dupa inchiderea negativa a burselor din Asia. Deprecierea monedei nationale s-a oprit dupa ce EUR/RON a atins 3,6435. Acest nivel a fost considerat unul potrivit pentru marcarea profiturilor si perechea a inregistrat o corectie catre 3,6370 dar dupa aceasta a revenit la 3,6420. Perechea era tranzactionata la 3,6370 dar, dupa publicarea indicatorului de incredere ZEW, a urcat catre 3,6415 pe o piata foarte subtire, corectandu-se apoi sub nivelul de 3,6400. Volumele s-au intors in piata aspre sfarsitul sedintei cand, desi IPP din SUA au fost la nivelul de asteptat, indicatorul IPP ce exclude preturile alimentelor si preturile energiei a depasit asteptarile analistilor generand o cresterea a asteptarilor inflationiste si amplificand aversiunea la risc la nivel global. Aceasta a trimis EUR/RON catre 3,6475 dar la sfarsitul sesiunii de tranzactionare, niste ordine de marcare a profitului au facut ca perechea sa inchida putin mai jos de acest nivel, la 3,6395/3,6440.

Desi leul s-a depreciat cu aproape 0.4% alte monede din regiune au inregistrat corectii mai usoare participantii la piata par indecisi privind evolutia urmatoare a acestora. Indicatorul de incredere Ifo publicat astazi este posibil sa ofere un indiciu privind evolutia acestor perechi.

BNR a calculat luni cursul oficial al leului in raport cu euro la 3,6361 fata de 3,6347 marti , si cel al dolarului SUA la 2,3261 fata de cursul de 2,3287 inregistrat marti .

Nicolaie Alexandru-Chidesciuc

Senior Economist
 Bucharest (40) 21 209 1294
 nicolaie.alexandru@ing.ro

Vlad Muscalu

Economist
 Bucharest (40) 21 209 1393
 vlad.muscalu@ing.ro

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Exchange rates against RON

	BUY	SELL	NBR
EUR	3.5800	3.6800	3.6361
USD	2.2900	2.3500	2.3261
JPY100	2.2007	2.2594	2.2377
GBP	4.4996	4.6182	4.5642
CHF	2.1973	2.2561	2.2305
DKK	0.4801	0.4927	0.4875
SEK	0.3860	0.3962	0.3925

Romanian interbank rates

	ROBID	ROBOR
1W	9.74	10.24
1Mth	10.38	10.88
3 Mth	10.53	11.03
6 Mths	10.55	11.30
9 Mths	10.54	11.29
1Y	10.54	11.29

ING Bank rates

	RON*	RON**	USD	EUR
C/A	7,50	0,50	0,25	0,25
1 Mth	7,50	7,50	2,00	3,00
3 Mths	7,50	7,50	2,10	3,20
1 Y	7,50	7,50	2,20	3,40

Exchange rates against USD

	BUY	SELL
EUR	1.5325	1.5952
JPY	101.93	106.14
GBP	1.9256	2.0045
CHF	1.0208	1.0630

Interest rate fixings

	EURIBOR	LIBOR USD
1W	4.19	2.11
1Mth	4.37	2.43
3 Mth	4.86	2.66
6 Mths	4.90	2.80
9 Mths	4.94	2.89
1Y	4.99	2.98

RON* rates for individual accounts for amounts from 1 RON up to and including 1,000,000 RON.

RON** rates apply for corporate accounts. RON O/N deposits are available only for amounts over RON 1 000 000.

Disclosures Appendix

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