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We set a dynamic stochastic model for the interbank daily market for funding in Colombia. The framework includes a stochastic interest rate and a stochastic cash flow. The model is able to incorporate the martingale hypothesis for the interbank interest rate. The main results of the model indicate that the interbank interest rate is a random walk with a mean reversion to the long-run mean. The model also indicates that the interbank interest rate is a random walk with a mean reversion to the long-run mean.

