



February 21st 2020 — Quantstamp Verified

Atomic Loans

This smart contract audit was prepared by Quantstamp, the protocol for securing smart contracts.

Executive Summary

Type	Cross-chain Lending Platform								
Auditors	Ed Zulkoski, Senior Security Engineer Sebastian Banescu, Senior Research Engineer Kacper Bqk, Senior Research Engineer								
Timeline	2020-01-20 through 2020-02-21								
EVM	Istanbul								
Languages	Solidity, Javascript, Bitcoin Script								
Methods	Architecture Review, Unit Testing, Functional Testing, Computer-Aided Verification, Manual Review								
Specification	<a href="#">Atomic Loans Wiki</a> <a href="#">Atomic Loans: Cryptocurrency Debt Instruments</a>								
Source Code	<table><tr><th>Repository</th><th>Commit</th></tr><tr><td><a href="#">atomicloans-eth-contracts</a></td><td><a href="#">10c2493</a></td></tr><tr><td><a href="#">atomicloans-oracle-contracts</a></td><td><a href="#">06c90e0</a></td></tr><tr><td><a href="#">chainabstractionlayer-loans</a></td><td><a href="#">98ea474</a></td></tr></table>	Repository	Commit	<a href="#">atomicloans-eth-contracts</a>	<a href="#">10c2493</a>	<a href="#">atomicloans-oracle-contracts</a>	<a href="#">06c90e0</a>	<a href="#">chainabstractionlayer-loans</a>	<a href="#">98ea474</a>
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Goals	<ul style="list-style-type: none"><li>• Do the smart contracts and Bitcoin scripts correctly implement the atomic loan protocol?</li><li>• Can funds be locked or stolen by adversaries at any point during the protocol?</li><li>• Does the protocol correctly interact with oracle protocols?</li></ul>								
Changelog	<ul style="list-style-type: none"><li>• 2020-01-31 - Initial report</li><li>• 2020-02-21 - Revised report based on commit <a href="#">8016c19</a>, <a href="#">3f963fe</a>, and <a href="#">67d3df1</a></li></ul>								

Overall Assessment

Quantstamp has assessed the Atomic Loans smart contracts and Bitcoin scripts, and consider them to be well-architected and adherent to the provided specification. No critical security issues were detected during this audit, however we provide several suggestions for code improvements based on issues found during the audit. We recommend these issues be reviewed and resolved prior to the code being used in production.

*Disclaimer:* This audit only assessed a subset of the code contained in the above repositories. Specifically, it is scoped to the following code:

- In `atomicloans-eth-contracts`, the contracts `Funds.sol`, `Loans.sol`, and `Sales.sol`;
- In `atomiclaons-oracle-contracts`, the contracts `Medianizer.sol`, `Oracle.sol`, `chainlink/*`, and `oracle/*`;
- In `chainabstractionlayer-loans`, the Bitcoin scripts in `BitcoinCollateralProvider.js` and `BitcoinCollateralSwapProvider.js`.

**Update:** The Atomic Loans team has addressed our concerns as of commit [8016c19](#) of `atomicloans-eth-contracts`, [3f963fe](#) of `chainabstractionlayer-loans`, and [67d3df1](#) of `atomicloans-oracle-contracts`. We commend the Atomic Loans team's pro-active and well-organized approach to addressing all findings (including best practices), which significantly streamlined the re-audit process.

Total Issues	10 (10 Resolved)
High Risk Issues	0 (0 Resolved)
Medium Risk Issues	0 (0 Resolved)
Low Risk Issues	2 (2 Resolved)
Informational Risk Issues	6 (6 Resolved)
Undetermined Risk Issues	2 (2 Resolved)



⚠ High Risk	The issue puts a large number of users' sensitive information at risk, or is reasonably likely to lead to catastrophic impact for client's reputation or serious financial implications for client and users.
⚠ Medium Risk	The issue puts a subset of users' sensitive information at risk, would be detrimental for the client's reputation if exploited, or is reasonably likely to lead to moderate financial impact.
✓ Low Risk	The risk is relatively small and could not be exploited on a recurring basis, or is a risk that the client has indicated is low-impact in view of the client's business circumstances.
ℳ Informational	The issue does not post an immediate risk, but is relevant to security best practices or Defence in Depth.
❓ Undetermined	The impact of the issue is uncertain.

⬮ Unresolved	Acknowledged the existence of the risk, and decided to accept it without engaging in special efforts to control it.
⬮ Acknowledged	the issue remains in the code but is a result of an intentional business or design decision. As such, it is supposed to be addressed outside the programmatic means, such as: 1) comments, documentation, README, FAQ; 2) business processes; 3) analyses showing that the issue shall have no negative consequences in practice (e.g., gas analysis, deployment settings).
ℳ Resolved	Adjusted program implementation, requirements or constraints to eliminate the risk.

Summary of Findings

ID	Description	Severity	Status
QSP-1	Testing code included amongst main code repository	✓ Low	Resolved
QSP-2	Loans can be requested for extremely long periods of time	✓ Low	Resolved
QSP-3	Code does not adhere to the checks-effects-interactions pattern	ℳ Informational	Resolved
QSP-4	Unlocked Pragma	ℳ Informational	Resolved
QSP-5	Centralization of Power	ℳ Informational	Resolved
QSP-6	Undocumented magic constants	ℳ Informational	Resolved
QSP-7	Integer Overflow / Underflow	ℳ Informational	Resolved
QSP-8	Downcasting and Upcasting may lead to unexpected results	ℳ Informational	Resolved
QSP-9	Gas Usage / <code>for</code> Loop Concerns	❓ Undetermined	Resolved
QSP-10	Possible unhandled exception in <code>BitcoinCollateralProvider.setPaymentVariants()</code>	❓ Undetermined	Resolved



## Quantstamp Audit Breakdown

Quantstamp's objective was to evaluate the repository for security-related issues, code quality, and adherence to specification and best practices.

Possible issues we looked for included (but are not limited to):

- Transaction-ordering dependence
- Timestamp dependence
- Mishandled exceptions and call stack limits
- Unsafe external calls
- Integer overflow / underflow
- Number rounding errors
- Reentrancy and cross-function vulnerabilities
- Denial of service / logical oversights
- Access control
- Centralization of power
- Business logic contradicting the specification
- Code clones, functionality duplication
- Gas usage
- Arbitrary token minting

### Methodology

The Quantstamp auditing process follows a routine series of steps:

1. Code review that includes the following
  - i. Review of the specifications, sources, and instructions provided to Quantstamp to make sure we understand the size, scope, and functionality of the smart contract.
  - ii. Manual review of code, which is the process of reading source code line-by-line in an attempt to identify potential vulnerabilities.
  - iii. Comparison to specification, which is the process of checking whether the code does what the specifications, sources, and instructions provided to Quantstamp describe.
2. Testing and automated analysis that includes the following:
  - i. Test coverage analysis, which is the process of determining whether the test cases are actually covering the code and how much code is exercised when we run those test cases.
  - ii. Symbolic execution, which is analyzing a program to determine what inputs cause each part of a program to execute.
3. Best practices review, which is a review of the smart contracts to improve efficiency, effectiveness, clarify, maintainability, security, and control based on the established industry and academic practices, recommendations, and research.
4. Specific, itemized, and actionable recommendations to help you take steps to secure your smart contracts.

### Toolset

The notes below outline the setup and steps performed in the process of this audit.

#### Setup

Tool Setup:

- [Truffle](#)
- [Ganache](#)
- [SolidityCoverage](#)
- [Mythril](#)
- [Truffle-Flattener](#)
- [Slither](#)
- [bitcoind](#)

Steps taken to run the tools:

1. Installed Truffle: `npm install -g truffle`
2. Installed Ganache: `npm install -g ganache-cli`
3. Installed the solidity-coverage tool (within the project's root directory): `npm install --save-dev solidity-coverage`
4. Ran the coverage tool from the project's root directory: `./node_modules/.bin/solidity-coverage`
5. Flattened the source code using `truffle-flattener` to accommodate the auditing tools.
6. Installed the Mythril tool from Pypi: `pip3 install mythril`
7. Ran the Mythril tool on each contract: `myth -x path/to/contract`
8. Installed the Slither tool: `pip install slither-analyzer`
9. Run Slither from the project directory `slither .`

# Assessment

## Findings

### QSP-1 Testing code included amongst main code repository

Severity: Low Risk

Status: Resolved

File(s) affected: BlockchainInfo.sol, Funds.sol, ChainLink.sol, ChainlinkedTesting.sol, OraclizeAPITesting.sol, CoinMarketCap.sol, CryptoCompare.sol, Gimini.sol, SoChain.sol, Oraclize.sol

Description: There are several locations where mainnet constants are commented out in favor of testnet constants:

- On L7,9 of BlockchainInfo.sol, there are commented out job IDs for mainnet.
- It should be checked that the job IDs defined on L6-10 of BlockchainInfo.sol are up-to-date. We could only find f291f8597d174f4aa1983b0e27ae160f on either of these pages: https://docs.chain.link/docs/decentralized-oracles-ethereum-mainnet and https://docs.chain.link/docs/testnet-oracles.
- In Funds.sol, on L365/374 and L403/419, an exception is made for the deployer during testing. These should be removed for production.
- On L3 of ChainLink.sol, a mainnet import is commented out in favor of a testing contract on L4. A similar issue exists in Oraclize.sol.
- In the files CoinMarketCap.sol, CryptoCompare.sol, Gimini.sol and SoChain.sol, there are mainnet constants commented out at the top of each contract.

Further, there are two testing contracts: ChainlinkedTesting.sol and OraclizeAPITesting.sol included amongst the production code.

Recommendation: Ensure that the correct constants are used in the contracts before deployment to mainnet. Remove testing contracts from the main code directories in favor of a test-directory.

### QSP-2 Loans can be requested for extremely long periods of time

Severity: Low Risk

Status: Resolved

File(s) affected: Funds.sol

Description: There are 3 functions (create(), createCustom() and update()) that employ the following require statement to prevent requesting a loan for “eternity” according to the code comment at the end of the line of code: require(ensureNotZero(maxLoanDur\_) != 2\*\*256-1 || ensureNotZero(fundExpiry\_) != 2\*\*256-1); // Make sure someone can't request a loan for eternity. Even though this require statement prevents someone from setting both maxLoanDur\_ and fundExpiry\_ to the maximum value at the same time, one of these variables can still be set to the max because of the OR (||) inside the require condition. Moreover, this condition would be true even if one of the 2 variables are equal to 2\*\*256-2, which are still very large values for any practical purposes.

Recommendation: Replace || with &&. Consider replacing 2\*\*256-1 with a practical value that indicates the maximum duration of a loan, e.g., 30 years or something reasonable.

### QSP-3 Code does not adhere to the checks-effects-interactions pattern

Severity: Informational

Status: Resolved

File(s) affected: Funds.sol, Loans.sol

Description: In order to avoid any chance of reentrancy issues, it is generally advised that contracts adopt the checks-effects-interactions pattern. This involves first checking the blockchain state and transaction data to determine validity of the transaction, then performing any state variable update effects, and finally invoking any external contract interactions. This ensures that the state of the contract has been fully updated before interacting with any (potentially malicious) external code.

Recommendation: Although these token contracts are typically safe and trusted by all parties in a loan, we recommend updating these functions to adhere to the checks-effects-interactions pattern, by moving external function calls later in the functions where possible.

### QSP-4 Unlocked Pragma

Severity: Informational

Status: Resolved

File(s) affected: All Contracts

Description: Every Solidity file specifies in the header a version number of the format pragma solidity (^)0.4.\*. The caret (^) before the version number implies an unlocked pragma, meaning that the compiler will use the specified version and above, hence the term "unlocked."

Recommendation: For consistency and to prevent unexpected behavior in the future, it is recommended to remove the caret to lock the file onto a specific Solidity version.



QSP-5 Centralization of Power

Severity: Informational

Status: Resolved

File(s) affected: Loans.sol, Funds.sol

**Description:** Smart contracts will often have owner variables to designate the person with special privileges to make modifications to the smart contract. However, this centralization of power needs to be made clear to the users, especially depending on the level of privilege the contract allows to the owner.

Although many of the centralized components of the contracts are properly documented, several require additional documentation:

1. The setter functions Loans.setSales() and Loans.setP2WSH() may update the associated sales and p2wsh contracts exactly one time. Although this mitigates centralized power, extra documentation should be added to indicate the design decisions.
2. Similarly, the documentation for Funds.setLoans() and Funds.setCompound() should be updated to describe the centralized aspects of the functions.
3. The setter function Loans.setOnDemandSpv() may update the associated onDemandSpv contract at any time. Regarding the TODO and question on L372, if this address gets updated, the owner could potentially produce false transaction data from the bitcoin network which could affect existing loans. Therefore, we recommend making this field non-upgradeable, and favor re-deploying the contract if the address needs to be updated.
4. Medianizer is inherently centralized and based on the addresses by the deployer for the oracles.

**Recommendation:** Users should be made aware of the roles and responsibilities of the deployer in all contracts. Where appropriate, the amount of centralized privileges should be limited as much as possible.

QSP-6 Undocumented magic constants

Severity: Informational

Status: Resolved

File(s) affected: ChainLink.sol, Loans.sol, Funds.sol, Sales.sol, BlockchainInfo.sol, CoinMarketCap.sol, CryptoCompare.sol, Gemini.sol, SoChain.sol

**Description:** There are several constants used in the code that do not have associated documentation:

1. In Loans.sol on L315, what does 10\*\*12 represent?
2. In Loans.sol on L689, there is a constant 3.
3. In Sales.sol on L278, there is a constant 3.
4. In Funds.sol on L121, L375, L420, L480, and L711 the value 2\*\*256-1 is used, which is equal to the DEFAULT\_MAX\_LOAN\_AMT constant value defined in the same contract.
5. In Funds.sol on L13, it is not clear if 100000000937303470807876289 represents 3%.
6. In Funds.sol on L104, it is not clear if 1000000000236936036262880196 represents 0.75%.
7. In Funds.sol on L206, it is not clear if 1000000000315522921573372069 represents ~1%.
8. In ChainLink.sol on L23, why is 2 \* LINK tokens used? Similarly, on L51, the constant 43200 is used.
9. In BlockchainInfo.sol, on L20 and L30 the value 1000000000000000000 is used. Similarly, L21 and L31 use the value 2.
10. In CoinMarketCap.sol, on L25 and L40 the value 1000000000000000000 is used. Similarly, L26 and L41 use the value 2, and L18 and L33 use the value 5.
11. In CryptoCompare.sol, on L20 and L30 the value 1000000000000000000 is used. Similarly, L21 and L31 use the value 2.
12. In Gemini.sol, L20 and L30 use the value 1000000000000000000, and L21 and L31 use the value 2.
13. In SoChain.sol, L20 and L30 use the value 1000000000000000000, and L21 and L31 use the value 2.
14. In BitcoinCollateralProvider.js L462 and L499 use the values 6 and 14.

**Recommendation:** Ensure that all constants are as intended, and use named constants where appropriate. Add documentation explaining the rationale behind each constant.

QSP-7 Integer Overflow / Underflow

Severity: Informational

Status: Resolved

File(s) affected: Funds.sol, BitcoinCollateralProvider.js

**Description:** Integer overflow/underflow occur when an integer hits its bit-size limit. Every integer has a set range; when that range is passed, the value loops back around. A clock is a good analogy: at 11:59, the minute hand goes to 0, not 60, because 59 is the largest possible minute. Integer overflow and underflow may cause many unexpected kinds of behavior and was the core reason for the [batchOverflow](#) attack. Here's an example with `uint8` variables, meaning unsigned integers with a range of `0..255`.

```
function under_over_flow() public {
    uint8 num_players = 0;
    num_players = num_players - 1; // 0 - 1 now equals 255!
    if (num_players == 255) {
        emit LogUnderflow(); // underflow occurred
    }
    uint8 jackpot = 255;
    jackpot = jackpot + 1; // 255 + 1 now equals 0!
    if (jackpot == 0) {
        emit LogOverflow(); // overflow occurred
    }
}
```

There is a potential integer overflow on L677 in the expression `now > (lastGlobalInterestUpdated + interestUpdateDelay`, because the `deployer` is allowed to set the `interestUpdateDelay` to any value. This would have the effect of updating the global interest value in a scenario where it should not be updated.

In `BitcoinCollateralProvider.js`, L476-477 are used to convert 2 values to `BigNumber`. These values are later added together using the “+” sign (on L506), instead of the `plus` function of `BigNumber`, which could lead to an overflow or unexpected results.

**Recommendation:** Use `add` from `SafeMath` in `Funds.sol`. For `BitcoinCollateralProvider.js`, use the built-in functions of `BigNumber` to avoid unexpected results when processing large numbers.

QSP-8 Downcasting and Upcasting may lead to unexpected results

Severity: Informational

Status: Resolved

File(s) affected: Medianizer.sol, DSMath.sol

**Description:** There is an explicit downcast of `amount` from `uint256` to `uint128` on L63 of `Medianizer.sol`. This downcast is performed inside the `div` function defined on L21 of `DSMath.sol` with formal parameters of type `uint256`. This downcasting and upcasting may lead to unexpected results as indicated [here](#).

**Recommendation:** Make sure `amount` fits in `uint128` using a `require` statement and use `hdiv` function with `uint128` parameter types.

QSP-9 Gas Usage / for Loop Concerns

Severity: Undetermined

Status: Resolved

File(s) affected: Loans.sol

**Description:** Gas usage is a main concern for smart contract developers and users, since high gas costs may prevent users from wanting to use the smart contract. Even worse, some gas usage issues may prevent the contract from providing services entirely. For example, if a `for` loop requires too much gas to exit, then it may prevent the contract from functioning correctly entirely. It is best to break such loops into individual functions as possible. On L491-497, there is a for-loop iterating over `collateralDepositFinalizedIndex`. What are the expected max values for `i`? May the for loop consume too much gas?

**Recommendation:** Ensure that block gas-limits are considered for all functions that utilize loops.

QSP-10 Possible unhandled exception in BitcoinCollateralProvider.setPaymentVariants()

Severity: Undetermined

Status: Resolved

File(s) affected: BitcoinCollateralProvider.js, BitcoinCollateralSwapProvider.js

**Description:** The following line `if (col.colVout === undefined) { throw new Error('Could not find transaction based on redeem script') }` is present on L411 in the `setPaymentVariants()` in `BitcoinCollateralSwapProvider.js`. However, it is missing in the same function in `BitcoinCollateralProvider.js` (L432-442).

**Recommendation:** Either ensure that this is intended, or add the conditional exception to `BitcoinCollateralProvider.setPaymentVariants()`.

Automated Analyses

Mythril

1. Myth warns that `ISPVRequestManager.fillRequest()` calls an external contract with a user-supplied address (corresponding to the consumer field of a request). However, all requests submitted in `Loans.sol` set this consumer field to the `Loans` contract itself, and therefore we consider this a false positive.



## Slither

1. Slither reported several potential sources of re-entrancy, however the flagged external calls were to trusted contracts (e.g., Compound contracts), and as such we considered these false positives. Note that this relates to QSP-4 "Code does not adhere to the checks-effects-interactions pattern".
2. Slither detects that the `Oracle.med` state variable is not initialized, which may cause incorrect logic in `Oracle.setAssetPrice()` when `med.poke()` is invoked.
3. Slither detects that the `Oracle.reward()` function does not strictly adhere to the checks-effects-interactions pattern, since the `delete(asyncRequests[queryId])` occurs after the external token function calls. While this could theoretically lead to a reentrancy attack, it is unlikely to occur with token contracts that are trusted by all parties in the loan. Nonetheless, we recommend adjusting the code to adhere to the checks-effects-interaction pattern where possible.
4. Slither warns that the state variables `ChainLinkClient.link` is shadowed by `ChainLink.link`. We suggest renaming one of the variables to avoid shadowing.

## Adherence to Specification

The code appears to meet the provided specification documents.

## Code Documentation

The code in `atomicloans-eth-contracts` generally well-documented and provides doc-strings for most public functions. However, there are several functions and parameters that lack complete documentation which makes the intended semantics less clear:

1. The `rate` parameter of the `Funds.calcInterest()` function defined on L702 does not have a correct description in the code comments, which writes “@param rate The interest rate in seconds”. It is not clear from this whether the value of `rate` is equal to the nominal annual interest rate in percentage terms or if it is  $(1 + \text{"the nominal annual interest rate in percentage terms"})$ . **Update:** fixed.
2. The second `Loans.cancel()` function on L617 is missing documentation and should be added, as the semantics appear different than the first `cancel()` function above. **Update:** fixed.
3. On L380 of `Loans.sol`, the comment mentions six uints, but the array has seven (`requestTimestamp` is missing in the comment). **Update:** fixed.
4. The comment on L23 in `Sales.sol` should say "Arbiter Signatures". **Update:** fixed.
5. The function `Loans.collateral()` defined on L221 is missing documentation. **Update:** fixed.
6. The function `Loans.minSeizableCollateralValue()` defined on L312 is missing documentation. **Update:** fixed.
7. The function `Loans.collateralValue()` on L318 is missing documentation. **Update:** fixed.
8. The function `Loans.minCollateralValue()` on L325 is missing documentation. **Update:** fixed.
9. The function `Loans.spv()` on L459 is missing documentation. **Update:** fixed.
10. The function `Loans.liquidate()` on L674 is missing documentation. **Update:** fixed.
11. The function `Sales.accept()` on L223 is missing documentation. **Update:** fixed.
12. The function `BitcoinCollateralProvider.getCollateralPaymentVariants()` on L176 is missing documentation. **Update:** fixed.
13. We further recommend adding documentation even for internal and private functions, such as `Loans.requestSpv()` and `Loans.close()`. **Update:** fixed.
14. The `create()` function defined on L383 of `Loans.sol` specifies the `bytes32 fundIndex_` as its last parameter. This function is called on L730 of `Funds.sol`, where the last parameter given to this function call is `bytes32 fund`, which is specified to be “The Id of the Loan Fund”, a slightly different term than `fundIndex`, which is declared as a global variable of the `Funds.sol` contract on L27. A clear distinction between “fund id” and “fund index” should be made in the code comments of `Funds.sol`. **Update:** fixed.
15. The code comment on L163 of `Loans.sol` contains a "?" which makes the spec ambiguous. **Update:** fixed.
16. In general, there is less inline documentation in `atomicloans-oracle-contracts`. We recommend updating these contracts with improved docstrings. **Update:** fixed.

## Adherence to Best Practices

The code does not fully adhere to best practices. In particular:

1. On L60-87 of `Loans.sol`, the description of `Loan` does not fully match the struct. In particular, the `requestTimestamp` and `closedTimestamp` fields are not described, and the documented `collateral` field does not exist. **Update:** fixed.
2. In `Loans.sol`, all view functions from L177-294 do not first check if the `loan` exists. **Update:** Since the functions will by default return zero if the loan does not exist, and adding a require-statement may interfere with dApp functionality, we consider this resolved.
3. `Loans.constructor()` does not check that the parameters are non-zero. Similarly, the setter functions `setSales()`, `setP2WSH()`, and `setOnDemandSpv()` should check that the parameters are non-zero. **Update:** fixed.
4. In `Sales.sol`, the constructor in L105 does not check if params are non-zero. Similarly, `provideSig()` does not check if `refundableSig` and `seizableSig` are non-zero. **Update:** fixed.
5. In `Oraclize.sol`, the constructor does not check that the parameters are non-zero. **Update:** fixed.



6. The function `Funds.update()` does not check if `arbiter_` is non-zero. A similar issue exists in `create()`, `createCustom()`, `updateCustom()`. A similar issue applies to the `borrower_` parameter to the `request()` function on L540. **Update:** The Atomic Loans team has confirmed that the arbiter may be set to zero.
7. The function `Loans.spv()` does not check correctness of any inputs. It should be ensured that the invoking `onDemandSpv` contract is providing proper inputs. **Update:** fixed.
8. The function `Loans.create()` does not check correctness of inputs. Specifically:
1. `loanExpiration_` should be greater than `now`
  2. The borrower (`usrs_[0]`) and sender (`usrs_[1]`) should be checked to be non-zero
  3. The amounts in `vals_` should be non-zero (except for the optional arbiter fee).
  4. It may also be appropriate to ensure that `usrs_[0] != usrs_[1]`, and possibly that the `penalty < collateral amount`.
  5. Similar checks should be made in the functions `createCustom()` and `updateCustom()`.
  6. **Update:** fixed.
9. In `Funds.createCustom()`, sanity constraints should be added to validate the input arguments, such as `minLoanAmt_ <= maxLoanAmt_` and `minLoanDur_ <= maxLoanDur_`. Similar issues apply to `updateCustom()`. **Update:** fixed.
10. In `Funds.sol`, the constructor in L91 doesn't check if params are non-zero. Similarly, the setter functions in L117-208 do not check if parameters are non-zero. **Update:** fixed.
11. In `Funds.sol`, the docstring for `Fund` on L51-67 contains extra fields `custom` and `compoundEnabled`, which should be associated with the `Bools` struct instead. **Update:** fixed.
12. The function `Loans.liquidate()` does not check if `secrethash` and `pubkeyhash` are non-zero. **Update:** fixed.
13. There is a cyclic import between `Medianizer.sol` and `Oracle.sol`. We recommend refactoring the contracts to avoid the cyclic import. **Update:** fixed.
14. In `Loans.minSeizableCollateralValue()`, the variable `set` returned from `med.peek()` is not checked. We recommend adding `require(set)` before computing the collateral value. **Update:** fixed.
15. In `atomicloans-oracle-contracts`, functions that do not have an explicit access modifier (e.g., `public`, `private`, `internal`, etc.) should be explicitly labelled "public". **Update:** fixed.
16. On L63 of `Medianizer.sol`, `uint256` should be used instead of `uint`. **Update:** fixed.
17. On L423, the function `Loans.setSecrethashes()` is declared to return a bool, but has no return statement. **Update:** fixed.
18. There is missing input validation on `Loans.setSecrethashes()`, specifically the borrower and lender pubkeys. (Although, the lender/borrower should simply not fund/approve the loan if the details are incorrect.) **Update:** Atomic Loans has confirmed that they've implemented validation to ensure that the secret hashes provided are proper on the client side, so this should be fine.
19. On L654 of `Loans.sol`, there is no need for the if-statement. **Update:** fixed.
20. In `Oracle.sol`, there is an uninitialized constant `Medianizer med`. It is expected that contracts that inherit from `Oracle` should initialize the constant in their constructor, but documentation should be added to ensure that this occurs. **Update:** fixed.
21. In `Funds.sol`, there is commented out code on L107-110 that should be removed. **Update:** fixed.
22. L47 of `Oracle.sol` is too long and difficult to parse. We recommend splitting it over multiple line of code. **Update:** fixed.
23. L733 in `Funds.sol` is too long (220 chars) and hard to follow because of the nested function calls. It would be easier to maintain if each of the 7 values in the array would be on a separate line. **Update:** fixed.
24. The function parameter names are inconsistent inside `Funds.sol`, because most parameter names end with an underscore "\_" character, while a few parameter names do not end with this character, e.g., the `fund` parameter for all functions where it appears. Further, the `amount` parameter sometimes appears with an underscore (e.g., in the `createLoan()` function) and sometimes without an underscore at the end (e.g., in the `calcInterest()` function). The same applies to other parameters such as `loanDur`. This also happens in other files such as `Oracle.sol` and `Medianizer.sol`. **Update:** fixed.
25. There are several TODOs present in code, which should be removed/resolved:
1. L35 in `Loans.sol`.
  2. L372 in `Loans.sol`. This line also contains commented out code.
  3. L41, L460-461, L492-293, L539 in `BitcoinCollateralProvider.js`.
  4. L39, L430-431, L460-461 in `BitcoinCollateralSwapProvider.js`.
  5. **Update:** fixed.
26. There are many `require` statements missing a string message containing the details/reason for the error. This would count as code comments and would help maintain the code. **Update:** fixed.
27. The `request()` function on L540 of `Funds.sol` does not check if the `secrethashes_` parameter actually contains 8 non-empty values. The caller could have forgot to set all 8 hash values by mistake. **Update:** fixed.



28.Tab and spaces are mixed in the code, e.g., L18-24 in `Sales.sol` use tabs at the beginning, while all other lines use spaces. **Update:** fixed.

29.The comment on L45 of `Sales.sol` is missing one or more words. **Update:** fixed.

30.`address` parameters in events should be indexed. For example, the following events have `address` parameters that are not indexed:

1. `NewOwner` on L142 of `ChainlinkedTesting.sol`
2. `Transfer` on L145 of `ChainlinkedTesting.sol`
3. `NewResolver` on L148 of `ChainlinkedTesting.sol`
4. **Update:** The `ChainlinkedTesting.sol` contracts are simply a copied modified version of `Chainlinked.sol`, so these are less of a concern.

31.Code clones (copy-pasting of code) should be avoided:

1. L195-199 from `BitcoinCollateralProvider.js` are duplicated on L220-224. This hints that the `getLockAddress()` function could be called inside the `lock` function to avoid this code duplication and ease maintenance.
2. L232-235 from `BitcoinCollateralProvider.js` are duplicated on L243-246 and L254-257. These lines should be extracted into their own function.
3. L369-390 from `BitcoinCollateralProvider.js` are duplicated on L400-421.
4. **Update:** fixed.

32.Unused variables and constants should be removed:

1. The value of `approveExpiration` assigned on L67, L446, L473 of `BitcoinCollateralProvider.js` is never used.
2. The value of `network` assigned on L292, L321, L364, L398, L516 `BitcoinCollateralProvider.js` is never used.
3. `arbiterPubKey` on L291, L320 in `BitcoinCollateralProvider.js` is never used.
4. `arbiterPubKey` on L257, L288 in `BitcoinCollateralSwapProvider.js` is never used.
5. **Update:** fixed.

33.On L25 and L28 of `BitcoinCollateralProvider.js`, the error messages are ambiguous because both of them mention that the “Mode must be one of”, but the values that follow are different. If a user sees the first message, then fixes the problem and then sees the second message, it would create confusion. It is recommended to add the word “script” after “Mode” for the first message and the word “address” after “Mode” for the second error message. **Update:** fixed.

## Test Results

### Test Suite Results

Contract: ALCompound  
getComptrollerAddress  
✓ should return current comptroller address

scriptNumSize  
✓ should return 5 if value is greater than 0x7fffffff  
✓ should return 4 if value is greater than 0x7fffff  
✓ should return 3 if value is greater than 0x7fff  
✓ should return 2 if value is greater than 0x7f  
✓ should return 1 if value is greater than 0x00  
✓ should return 0 if value is 0x00

Contract: DAI Compound  
deposit  
✓ should update cBalance based on compound exchange rate of cTokens (1464182 gas)  
✓ should update marketLiquidity to include interest gained from Compound (1402632 gas)  
withdraw  
✓ should update cBalance based on compound exchange rate of cTokens (1168786 gas)  
✓ should update marketLiquidity to include interest gained from Compound (1463579 gas)  
request  
✓ should update cBalance based on compound exchange rate of cTokens (2533492 gas)  
✓ should update marketLiquidity to include interest gained from Compound (2747265 gas)  
enableCompound  
✓ should properly convert DAI to cDAI at the current exchangeRate and update token and cToken balances (1459280 gas)  
✓ should transfer tokenMarketLiquidity to cTokenMarketLiquidity at DAI to cDAI exchangeRate (1474280 gas)  
disableCompound  
✓ should properly convert cDAI to DAI at the current exchangeRate and update token and cToken balances (1812159 gas)  
✓ should transfer cTokenMarketLiquidity to tokenMarketLiquidity at cDAI to DAI exchangeRate (1782174 gas)  
setCompound  
✓ should fail if called twice (57371 gas)

Contract: USDC Compound  
deposit  
✓ should update cBalance based on compound exchange rate of cTokens (1463270 gas)  
✓ should update marketLiquidity to include interest gained from Compound (1604157 gas)  
withdraw  
✓ should update cBalance based on compound exchange rate of cTokens (1370881 gas)  
✓ should update marketLiquidity to include interest gained from Compound (1704128 gas)  
request  
✓ should update cBalance based on compound exchange rate of cTokens (2774709 gas)  
✓ should update marketLiquidity to include interest gained from Compound (3052168 gas)  
enableCompound  
✓ should properly convert DAI to cDAI at the current exchangeRate and update token and cToken balances



```

(1675095 gas)
  ✓ should transfer tokenMarketLiquidity to cTokenMarketLiquidity at DAI to cDAI exchangeRate (1675095 gas)
disableCompound
  ✓ should properly convert cDAI to DAI at the current exchangeRate and update token and cToken balances
(2037328 gas)
  ✓ should transfer cTokenMarketLiquidity to tokenMarketLiquidity at cDAI to DAI exchangeRate (2037136 gas)
setCompound
  ✓ should fail if called twice (57371 gas)

Contract: DAI End to end (BTC/ETH)
Regular loan flow with repayment before loanExpiration
  ✓ should request, lock, approve, withdraw, repay, accept, unlock (1380015 gas)
Liquidation when below 140% collateralization
  ✓ should request, lock, approve, withdraw, liquidate, accept, claim (2022713 gas)
Liquidation on default
  ✓ should request, lock, approve, withdraw, wait until loanExpiration, liquidate, accept, claim (1876510
gas)
  2 failed liquidations then claim
    ✓ should request, lock, approve, withdraw, wait until loanExpiration, liquidate, liquidate, liquidate,
accept, claim (3155234 gas)
  Seize after liquidation
    ✓ should request, lock, approve, withdraw, wait until loanExpiration, liquidate, liquidate, liquidate,
accept, claim (2751239 gas)

Contract: USDC End to end (BTC/ETH)
Regular loan flow with repayment before loanExpiration
  ✓ should request, lock, approve, withdraw, repay, accept, unlock (1379313 gas)
Liquidation when below 140% collateralization
  ✓ should request, lock, approve, withdraw, liquidate, accept, claim (2022363 gas)
Liquidation on default
  ✓ should request, lock, approve, withdraw, wait until loanExpiration, liquidate, accept, claim (1951046
gas)
  2 failed liquidations then claim
    ✓ should request, lock, approve, withdraw, wait until loanExpiration, liquidate, liquidate, liquidate,
accept, claim (3214306 gas)
  Seize after liquidation
    ✓ should request, lock, approve, withdraw, wait until loanExpiration, liquidate, liquidate, liquidate,
accept, claim (2840139 gas)

Contract: DAI Funds
create
  ✓ should fail if user tries to create two loan funds (162907 gas)
  ✓ should succeed in updating non-custom loan fund (163022 gas)
  ✓ should fail in updating non-custom loan fund with > 10 years maxLoanDur (147759 gas)
  ✓ should fail in updating non-custom loan fund with > 10 years fundExpiry (147777 gas)
  ✓ should fail creating loan fund with > 10 years fundExpiry and maxLoanDur (25158 gas)
  ✓ should fail creating loan fund with 0 fundExpiry and maxLoanDur (24676 gas)
  ✓ should succeed in withdrawing from non-custom loan fund (968406 gas)
  ✓ should succeed with setCompoundEnabled false if compoundSet is false (15862852 gas)
  ✓ should fail with setCompoundEnabled true if compoundSet is false (15611578 gas)
  ✓ should deposit funds on create if amount > 0 (324366 gas)
createCustom
  ✓ should fail if user tries to create two loan funds (328406 gas)
  ✓ should fail creating custom loan fund with 10 years+ fundExpiry and maxLoanDur (30024 gas)
  ✓ should fail creating custom loan fund with 0 fundExpiry and maxLoanDur (29542 gas)
  ✓ should succeed with setCompoundEnabled false if compoundSet is false (15944244 gas)
  ✓ should fail with setCompoundEnabled true if compoundSet is false (15580107 gas)
deposit
  ✓ should fail depositing to fund if erc20 allowance less than amount (15710083 gas)
  ✓ should update cTokenMarketLiquidity if not custom and compoundEnabled (447781 gas)
  ✓ should not update cTokenMarketLiquidity if custom and compoundEnabled (534337 gas)
generate secret hashes
  ✓ should push secrets hashes to secretHashes for user address (147742 gas)
  ✓ should fail trying to return incorrect secretHashes index
push funds
  ✓ should allow anyone to push funds to loan fund (133877 gas)
  ✓ should request and complete loan successfully if loan setup correctly (1511979 gas)
opening loan fund
  ✓ should increment fundIndex (283786 gas)
set fund details
  ✓ should allow changing of pubk (85287 gas)
  ✓ should allow changing of fund details (80298 gas)
  ✓ should fail changing of fund details with 10 years+ fundExpiry and maxLoanDur (29861 gas)
update
  ✓ should fail if not called by lender (147650 gas)
updateCustom
  ✓ should fail if not called by lender (29752 gas)
  ✓ should fail if trying to update non-custom fund (152385 gas)
request
  ✓ should fail if msg.sender is not lender (145950 gas)
  ✓ should fail if balance is less than amount requested (176616 gas)
  ✓ should fail if amount is less than min loan amount (147174 gas)
  ✓ should fail if amount is greater than max loan amount (147876 gas)
  ✓ should succeed requesting from non-custom fund (1852505 gas)
withdraw funds
  ✓ should withdraw funds successfully if called by owner (448090 gas)
  ✓ should fail withdrawing funds if not called by owner (425975 gas)
  ✓ should allow withdrawing to a specific address as long as it's called by the owner of the fund (464470
gas)
maxFundDuration
  ✓ should succeed if expiry of Fund is set after loan request (1465875 gas)
  ✓ should fail if expiry of Fund is set before loan request (543676 gas)
ensureNotZero
  ✓ should convert 0 to MAX_LOAN_LENGTH if addNow bool is false
  ✓ should convert 0 to MAX_LOAN_LENGTH + now if addNow bool is true
setLoans
  ✓ should not allow setLoans to be called twice (23603 gas)
  ✓ should not allow setLoans to be called by address other than deployer (23365 gas)
  ✓ should fail if token ispausable and paused (6236649 gas)
setCompound
  ✓ should not allow setLoans to be called by address other than deployer (24816 gas)
setUtilizationInterestDivisor
  ✓ should fail if set by non deployer (22626 gas)

```



- ✓ should set utilizationInterestDivisor if called by deployer (27511 gas)
- setMaxUtilizationDelta
  - ✓ should fail if set by non deployer (22535 gas)
  - ✓ should set maxUtilizationDelta if called by deployer (27426 gas)
- setGlobalInterestRateNumerator
  - ✓ should fail if set by non deployer (22542 gas)
  - ✓ should set maxUtilizationDelta if called by deployer (27427 gas)
- setGlobalInterestRate
  - ✓ should fail if set by non deployer (22535 gas)
  - ✓ should set globalInterestRate if called by deployer (27426 gas)
- setMaxInterestRateNumerator
  - ✓ should fail if set by non deployer (22583 gas)
  - ✓ should set globalInterestRate if called by deployer (27468 gas)
- setMinInterestRateNumerator
  - ✓ should fail if set by non deployer (22563 gas)
  - ✓ should set globalInterestRate if called by deployer (27448 gas)
- setInterestUpdateDelay
  - ✓ should fail if set by non deployer (22195 gas)
  - ✓ should set globalInterestRate if called by deployer (27086 gas)
- setDefaultArbiterFee
  - ✓ should fail if set by non deployer (22858 gas)
  - ✓ should set defaultArbiterFee if called by deployer (27758 gas)
  - ✓ should fail trying to set default arbiter fee > 1% (22890 gas)
- secretHashesCount
  - ✓ should return the secret hash count for a specific address (132742 gas)
- enableCompound
  - ✓ should fail if compoundSet is false (15678726 gas)
  - ✓ should fail if compound already enabled (160645 gas)
  - ✓ should fail if msg.sender isn't lender (145953 gas)
- disableCompound
  - ✓ should fail if compound isn't already enabled (145317 gas)
  - ✓ should fail if msg.sender isn't lender (160753 gas)
- decreaseTotalBorrow
  - ✓ should fail calling if not loans contract address (22500 gas)
  - ✓ should fail decreaseTotalBorrow if totalBorrow is 0 (15482416 gas)

Contract: USDC Funds

- create
  - ✓ should fail if user tries to create two loan funds (162779 gas)
  - ✓ should succeed in updating non-custom loan fund (162958 gas)
  - ✓ should fail in updating non-custom loan fund with > 10 years maxLoanDur (147631 gas)
  - ✓ should fail in updating non-custom loan fund with > 10 years fundExpiry (147713 gas)
  - ✓ should fail creating loan fund with > 10 years fundExpiry and maxLoanDur (25158 gas)
  - ✓ should fail creating loan fund with 0 fundExpiry and maxLoanDur (24676 gas)
  - ✓ should succeed in withdrawing from non-custom loan fund (993577 gas)
  - ✓ should succeed with setCompoundEnabled false if compoundSet is false (15862106 gas)
  - ✓ should fail with setCompoundEnabled true if compoundSet is false (15610768 gas)
  - ✓ should deposit funds on create if amount > 0 (371977 gas)
- createCustom
  - ✓ should fail if user tries to create two loan funds (327510 gas)
  - ✓ should fail creating custom loan fund with 10 years+ fundExpiry and maxLoanDur (29576 gas)
  - ✓ should fail creating custom loan fund with 0 fundExpiry and maxLoanDur (29094 gas)
  - ✓ should succeed with setCompoundEnabled false if compoundSet is false (15943050 gas)
  - ✓ should fail with setCompoundEnabled true if compoundSet is false (15579147 gas)
- deposit
  - ✓ should fail depositing to fund if erc20 allowance less than amount (15709827 gas)
  - ✓ should update cTokenMarketLiquidity if not custom and compoundEnabled (645946 gas)
  - ✓ should not update cTokenMarketLiquidity if custom and compoundEnabled (664634 gas)
- generate secret hashes
  - ✓ should push secrets hashes to secretHashes for user address (147742 gas)
  - ✓ should fail trying to return incorrect secretHashes index
- push funds
  - ✓ should allow anyone to push funds to loan fund (148131 gas)
  - ✓ should request and complete loan successfully if loan setup correctly (1541069 gas)
- opening loan fund
  - ✓ should increment fundIndex (283338 gas)
- set fund details
  - ✓ should allow changing of pubk (85287 gas)
  - ✓ should allow changing of fund details (79914 gas)
  - ✓ should fail changing of fund details with 10 years+ fundExpiry and maxLoanDur (29477 gas)
- update
  - ✓ should fail if not called by lender (147650 gas)
- updateCustom
  - ✓ should fail if not called by lender (29304 gas)
  - ✓ should fail if trying to update non-custom fund (151937 gas)
- request
  - ✓ should fail if msg.sender is not lender (160054 gas)
  - ✓ should fail if balance is less than amount requested (183095 gas)
  - ✓ should fail if amount is less than min loan amount (161278 gas)
  - ✓ should fail if amount is greater than max loan amount (162108 gas)
  - ✓ should succeed requesting from non-custom fund (2108396 gas)
- withdraw funds
  - ✓ should withdraw funds successfully if called by owner (537344 gas)
  - ✓ should fail withdrawing funds if not called by owner (515207 gas)
  - ✓ should allow withdrawing to a specific address as long as it's called by the owner of the fund (553724 gas)

gas)

- maxFundDuration
  - ✓ should succeed if expiry of Fund is set after loan request (1513729 gas)
  - ✓ should fail if expiry of Fund is set before loan request (572268 gas)
- ensureNotZero
  - ✓ should convert 0 to MAX\_LOAN\_LENGTH if addNow bool is false
  - ✓ should convert 0 to MAX\_LOAN\_LENGTH + now if addNow bool is true
- setLoans
  - ✓ should not allow setLoans to be called twice (23539 gas)
  - ✓ should not allow setLoans to be called by address other than deployer (23365 gas)
  - ✓ should fail if token is pausable and paused (6236585 gas)
- setCompound
  - ✓ should not allow setLoans to be called by address other than deployer (24816 gas)
- setUtilizationInterestDivisor
  - ✓ should fail if set by non deployer (22626 gas)
  - ✓ should set utilizationInterestDivisor if called by deployer (27511 gas)
- setMaxUtilizationDelta
  - ✓ should fail if set by non deployer (22535 gas)



- ✓ should set maxUtilizationDelta if called by deployer (27426 gas)
- setGlobalInterestRateNumerator
  - ✓ should fail if set by non deployer (22542 gas)
  - ✓ should set maxUtilizationDelta if called by deployer (27427 gas)
- setGlobalInterestRate
  - ✓ should fail if set by non deployer (22535 gas)
  - ✓ should set globalInterestRate if called by deployer (27426 gas)
- setMaxInterestRateNumerator
  - ✓ should fail if set by non deployer (22583 gas)
  - ✓ should set globalInterestRate if called by deployer (27468 gas)
- setMinInterestRateNumerator
  - ✓ should fail if set by non deployer (22563 gas)
  - ✓ should set globalInterestRate if called by deployer (27448 gas)
- setInterestUpdateDelay
  - ✓ should fail if set by non deployer (22195 gas)
  - ✓ should set globalInterestRate if called by deployer (27086 gas)
- setDefaultArbiterFee
  - ✓ should fail if set by non deployer (22858 gas)
  - ✓ should set defaultArbiterFee if called by deployer (27758 gas)
  - ✓ should fail trying to set default arbiter fee > 1% (22890 gas)
- secretHashesCount
  - ✓ should return the secret hash count for a specific address (147678 gas)
- enableCompound
  - ✓ should fail if compoundSet is false (15678726 gas)
  - ✓ should fail if compound already enabled (160645 gas)
  - ✓ should fail if msg.sender isn't lender (145953 gas)
- disableCompound
  - ✓ should fail if compound isn't already enabled (145317 gas)
  - ✓ should fail if msg.sender isn't lender (160753 gas)
- decreaseTotalBorrow
  - ✓ should fail calling if not loans contract address (22500 gas)
  - ✓ should fail decreaseTotalBorrow if totalBorrow is 0 (15482416 gas)

Contract: DAI Global Interest Rate Decrease

- global interest rate
  - ✓ should increase global interest rate after a day if utilization ratio increases (4881297 gas)

Contract: USDC Global Interest Rate Decrease

- global interest rate
  - ✓ should increase global interest rate after a day if utilization ratio increases (4874055 gas)

Contract: DAI Global Interest Rate Increase

- global interest rate
  - ✓ should increase global interest rate after a day if utilization ratio increases (13148303 gas)

Contract: USDC Global Interest Rate Increase

- global interest rate
  - ✓ should increase global interest rate after a day if utilization ratio increases (13144299 gas)

Contract: DAI Loans

- constructor
  - ✓ should fail deploying Loans if token is pausable and paused (7879833 gas)
- setSales
  - ✓ should fail if msg.sender is not deployer (15483238 gas)
- setP2WSH
  - ✓ should fail if msg.sender is not deployer (18495496 gas)
  - ✓ should fail if p2wsh already set (18539489 gas)
- setOnDemandSpv
  - ✓ should fail if msg.sender is not deployer (18495540 gas)
  - ✓ should fail if onDemandSpv already set (18539583 gas)
  - ✓ should fail if onDemandSpv is null (18494533 gas)
- unsetOnDemandSpv
  - ✓ should fail if msg.sender not deployer (18537805 gas)
  - ✓ should fail if onDemandSpv has not been set already (18494241 gas)
  - ✓ should set onDemandSpv address to null (18529547 gas)
  - ✓ should allow loan to be created and repaid without onDemandSpv set (20523744 gas)
- setCollateral
  - ✓ should fail if msg.sender is not deployer (18494899 gas)
  - ✓ should fail if Collateral has already been set (18539319 gas)
  - ✓ should fail if Collateral address to be set is null (15525965 gas)
- Collateral.setCollateral
  - ✓ should fail if not called by loans contract (18494548 gas)
- create
  - ✓ should fail if fund lender address does not match provided lender address (32806 gas)
  - ✓ should fail if requestTimestamp is duplicated (33139 gas)
- setSecretHashes
  - ✓ should fail calling twice (946808 gas)
  - ✓ should fail if called by address which is not the borrower, lender, or funds contract address (445615 gas)
- fund
  - ✓ should fail if secret hashes not set (455629 gas)
  - ✓ should fail if called twice (993939 gas)
  - ✓ should fail if using pausable token that is paused (19600875 gas)
- approve
  - ✓ should fail if not funded (957681 gas)
  - ✓ should fail if msg.sender is not lender (993944 gas)
  - ✓ should fail if after current time is after approveExpiration (1009353 gas)
- repay
  - ✓ should fail if loan is already off (1387858 gas)
  - ✓ should fail if liquidation has started (1665192 gas)
  - ✓ should fail if not withdrawn (51584 gas)
  - ✓ should fail if after loanExpiration (1119069 gas)
  - ✓ should fail if amount is more than owedForLoan (1120593 gas)
- accept
  - ✓ should accept successfully if lender secret provided (1335015 gas)
  - ✓ should accept successfully if arbiter secret provided (1336550 gas)
  - ✓ should accept successfully and send funds directly to lender if fundId is 0 (2304034 gas)
  - ✓ should fail if loan is already accepted (1360993 gas)
  - ✓ should fail if withdrawn and not repaid (1053206 gas)
  - ✓ should fail if msg.sender is not lender or arbiter (1236212 gas)
  - ✓ should fail if secret does not hash to secretHashB1 or secretHashC1 (1239698 gas)
  - ✓ should fail if current time is greater than acceptExpiration (1236324 gas)
- cancel



- ✓ should successfully cancel loan and return funds to loan fund (136093 gas)
- ✓ should successfully cancel loan without secret if after seizureExpiration (111944 gas)
- ✓ should fail if loan is already accepted (1358758 gas)
- ✓ should fail if not withdrawn (51131 gas)
- ✓ should fail if current time is less than seizureExpiration and no secret is provided (51131 gas)
- ✓ should fail if already liquidated (1604527 gas)

refund

- ✓ should return loan repayment to borrower (1278772 gas)
- ✓ should return loan repayment to borrower with non-custom fund (2881959 gas)
- ✓ should fail if loan is already accepted (1357267 gas)
- ✓ should fail if loan has been liquidated (1604601 gas)
- ✓ should fail if before acceptExpiration (1233508 gas)
- ✓ should fail if not repaid (1118590 gas)
- ✓ should fail if msg.sender != borrower (1234132 gas)

getters

- ✓ should add borrower to borrowerLoans list after requesting loan
- ✓ should add lender to lenderLoans list after requesting loan

liquidate

- ✓ should be safe if above liquidation ratio (1028137 gas)
- ✓ should succeed at creating a sale if below liquidation ratio (1956075 gas)

default

- ✓ should fail liquidation if current time before loan expiration (1066711 gas)
- ✓ should allow for liquidation to start if loan is defaulted (1540941 gas)

withdraw

- ✓ should fail trying to withdraw twice (1053455 gas)
- ✓ should fail if loan is off (1359414 gas)
- ✓ should fail if not funded (914787 gas)
- ✓ should fail if not approved (25015 gas)
- ✓ should fail if secret provided does not hash to secretHashA1 (54961 gas)
- ✓ should fail if token is pausable and paused (19721589 gas)

setSales

- ✓ should not allow setSales to be called twice (23560 gas)

borrower

- ✓ should return borrower address

lender

- ✓ should return lender address

arbiter

- ✓ should return arbiter address

owing

- ✓ should return principal + interest + fee when first requested
- ✓ should return principal + interest + fee - repaid if parts of the loan were repaid (1165242 gas)

funded

- ✓ should return boolean determining whether funds have been depositd into loan (986418 gas)
- ✓ should return boolean determining whether funds have been depositd into loan (405225 gas)

approved

- ✓ should return boolean determining whether loan has been approved (28096 gas)

withdrawn

- ✓ should return boolean determining whether loan has been withdrawn (1028137 gas)

paid

- ✓ should return boolean determining whether loan has been repaid (1210514 gas)

minCollateralValue

- ✓ should return 0 if repaid (1210514 gas)

minSeizableCollateral

- ✓ should should change upon partial repayment (1165178 gas)

Contract: USDC Loans

constructor

- ✓ should fail deploying Loans if token is pausable and paused (7879833 gas)

setSales

- ✓ should fail if msg.sender is not deployer (15483238 gas)

setP2WSH

- ✓ should fail if msg.sender is not deployer (18495496 gas)
- ✓ should fail if p2wsh already set (18539489 gas)

setOnDemandSpv

- ✓ should fail if msg.sender is not deployer (18495540 gas)
- ✓ should fail if onDemandSpv already set (18539583 gas)
- ✓ should fail if onDemandSpv is null (18494341 gas)

unsetOnDemandSpv

- ✓ should fail if msg.sender not deployer (18537805 gas)
- ✓ should fail if onDemandSpv has not been set already (18494177 gas)
- ✓ should set onDemandSpv address to null (18529547 gas)
- ✓ should allow loan to be created and repaid without onDemandSpv set (20521940 gas)

setCollateral

- ✓ should fail if msg.sender is not deployer (18495475 gas)
- ✓ should fail if Collateral has already been set (18539447 gas)
- ✓ should fail if Collateral address to be set is null (15525965 gas)

Collateral.setCollateral

- ✓ should fail if not called by loans contract (18494484 gas)

create

- ✓ should fail if fund lender address does not match provided lender address (31590 gas)
- ✓ should fail if requestTimestamp is duplicated (31923 gas)

setSecretHashes

- ✓ should fail calling twice (945770 gas)
- ✓ should fail if called by address which is not the borrower, lender, or funds contract address (444513 gas)

fund

- ✓ should fail if secret hashes not set (454143 gas)
- ✓ should fail if called twice (1007581 gas)
- ✓ should fail if using pausable token that is paused (19599517 gas)

approve

- ✓ should fail if not funded (956323 gas)
- ✓ should fail if msg.sender is not lender (1007458 gas)
- ✓ should fail if after current time is after approveExpiration (1007995 gas)

repay

- ✓ should fail if loan is already off (1343690 gas)
- ✓ should fail if liquidation has started (1621438 gas)
- ✓ should fail if not withdrawn (51264 gas)
- ✓ should fail if after loanExpiration (1090199 gas)
- ✓ should fail if amount ismore than owedForLoan (1091723 gas)

accept

- ✓ should accept successfully if lender secret provided (1306167 gas)
- ✓ should accept successfully if arbiter secret provided (1307702 gas)
- ✓ should accept successfully and send funds directly to lender if fundId is 0 (2288850 gas)



- ✓ should fail if loan is already accepted (1332145 gas)
- ✓ should fail if withdrawn and not repaid (1010082 gas)
- ✓ should fail if msg.sender is not lender or arbiter (1222342 gas)
- ✓ should fail if secret does not hash to secretHashB1 or secretHashC1 (1225828 gas)
- ✓ should fail if current time is greater than acceptExpiration (1222454 gas)
- cancel
  - ✓ should successfully cancel loan and return funds to loan fund (121093 gas)
  - ✓ should successfully cancel loan without secret if after seizureExpiration (96944 gas)
  - ✓ should fail if loan is already accepted (1329910 gas)
  - ✓ should fail if not withdrawn (51131 gas)
  - ✓ should fail if current time is less than seizureExpiration and no secret is provided (51131 gas)
  - ✓ should fail if already liquidated (1606093 gas)
- refund
  - ✓ should return loan repayment to borrower (1249924 gas)
  - ✓ should return loan repayment to borrower with non-custom fund (2855270 gas)
  - ✓ should fail if loan is already accepted (1328419 gas)
  - ✓ should fail if loan has been liquidated (1606167 gas)
  - ✓ should fail if before acceptExpiration (1219638 gas)
  - ✓ should fail if not repaid (1090040 gas)
  - ✓ should fail if msg.sender != borrower (1220262 gas)
- getters
  - ✓ should add borrower to borrowerLoans list after requesting loan
  - ✓ should add lender to lenderLoans list after requesting loan
- liquidate
  - ✓ should be safe if above liquidation ratio (985013 gas)
  - ✓ should succeed at creating a sale if below liquidation ratio (1942685 gas)
- default
  - ✓ should fail liquidation if current time before loan expiration (1023573 gas)
  - ✓ should allow for liquidation to start if loan is defaulted (1542457 gas)
- withdraw
  - ✓ should fail trying to withdraw twice (1010331 gas)
  - ✓ should fail if loan is off (1330566 gas)
  - ✓ should fail if not funded (913685 gas)
  - ✓ should fail if not approved (25015 gas)
  - ✓ should fail if secret provided does not hash to secretHashA1 (54961 gas)
  - ✓ should fail if token is pausable and paused (19719463 gas)
- setSales
  - ✓ should not allow setSales to be called twice (23560 gas)
- borrower
  - ✓ should return borrower address
- lender
  - ✓ should return lender address
- arbiter
  - ✓ should return arbiter address
- owing
  - ✓ should return principal + interest + fee when first requested
  - ✓ should return principal + interest + fee - repaid if parts of the loan were repaid (1151372 gas)
- funded
  - ✓ should return boolean determining whether funds have been deposited into loan (985060 gas)
  - ✓ should return boolean determining whether funds have been deposited into loan (404059 gas)
- approved
  - ✓ should return boolean determining whether loan has been approved (28096 gas)
- withdrawn
  - ✓ should return boolean determining whether loan has been withdrawn (985013 gas)
- paid
  - ✓ should return boolean determining whether loan has been repaid (1196644 gas)
- minCollateralValue
  - ✓ should return 0 if repaid (1196644 gas)
- minSeizableCollateral
  - ✓ should should change upon partial repayment (1151308 gas)

Contract: DAI P2WSH

- Should generate proper p2wsh
  - ✓ should generate p2wsh for refundable and seizable collateral

Contract: DAI Sales

- 3 liquidations
  - ✓ should allow for 3 liquidations before considered failed (1458908 gas)
  - ✓ should fail if liquidation called before previous liquidation is finished (567585 gas)
- create
  - ✓ should fail if msg.sender isn't loans contract address (39968 gas)
- accept
  - ✓ should disperse funds to rightful parties after partial repayment (1095107 gas)
  - ✓ should disperse all funds to lender and arbiter if discountBuy + repaid doesn't cover principal + interest (946972 gas)
  - ✓ should disperse all funds to lender and arbiter if discountBuy + repaid covers only principal + interest + fee (946972 gas)
  - ✓ should disperse all remaining funds to medianizer if funds have been paid to lender and arbiter but not enough is needed to pay the penalty for the medianizer (981515 gas)
  - ✓ should disperse funds to lender, arbiter, and medianizer if there is enough funds for owedToLender, fee and penalty but not enough for borrower (989645 gas)
  - ✓ should disperse funds to rightful parties after partial repayment using provideSecretsAndAccept function (940091 gas)
  - ✓ should fail if accepted (962281 gas)
  - ✓ should fail if off (758150 gas)
  - ✓ should fail if hasSecrets is false (2795283 gas)
  - ✓ should fail if secret D is not revealed (2929904 gas)
- provideSig
  - ✓ should allow parties to sign and retrieve their signatures (1439137 gas)
  - ✓ should fail providing signature for incorrect sale (33029 gas)
  - ✓ should fail if msg.sender isn't borrower, lender, or arbiter (556474 gas)
  - ✓ should fail if current time is greater than settlementExpiration (554996 gas)
  - ✓ should fail if refundableSig is null (550323 gas)
  - ✓ should fail if seizableSig is null (550525 gas)
- hasSecrets
  - ✓ should return 0 if no secrets provided (2771030 gas)
- refund
  - ✓ should refund if not off, not accepted, current time greater than settlementExpiration and discountBuy set (735615 gas)
  - ✓ should refund borrower repaid amount after 3rd liquidation attempt (1883264 gas)
  - ✓ should fail refunding if already refunded (758152 gas)
  - ✓ should fail refunding if current time before settlement expiration (713915 gas)
  - ✓ should fail refunding if discountBuy already accepted (1072299 gas)



- ✓ should fail if discountBuy is 0 (23092 gas)

provideSecret

- ✓ should fail if sale not set (22238 gas)

Contract: USDC Sales

3 liquidations

- ✓ should allow for 3 liquidations before considered failed (1459134 gas)
- ✓ should fail if liquidation called before previous liquidation is finished (612467 gas)

create

- ✓ should fail if msg.sender isn't loans contract address (39968 gas)

accept

- ✓ should disperse funds to rightful parties after partial repayment (1124351 gas)
- ✓ should disperse all funds to lender and arbiter if discountBuy + repaid doesn't cover principal + interest (1036194 gas)
- ✓ should disperse all funds to lender and arbiter if discountBuy + repaid covers only principal + interest + fee (1020874 gas)
- ✓ should disperse all remaining funds to medianizer if funds have been paid to lender and arbiter but not enough is needed to pay the penalty for the medianizer (1070737 gas)
- ✓ should disperse funds to lender, arbiter, and medianizer if there is enough funds for owedToLender, fee and penalty but not enough for borrower (1078611 gas)
- ✓ should disperse funds to rightful parties after partial repayment using provideSecretsAndAccept function (1029335 gas)
- ✓ should fail if accepted (1051525 gas)
- ✓ should fail if off (817372 gas)
- ✓ should fail if hasSecrets is false (2811387 gas)
- ✓ should fail if secret D is not revealed (2946072 gas)

provideSig

- ✓ should allow parties to sign and retrieve their signatures (1499127 gas)
- ✓ should fail providing signature for incorrect sale (33029 gas)
- ✓ should fail if msg.sender isn't borrower, lender, or arbiter (601356 gas)
- ✓ should fail if current time is greater than settlementExpiration (599878 gas)
- ✓ should fail if refundableSig is null (595205 gas)
- ✓ should fail if seizableSig is null (595407 gas)

hasSecrets

- ✓ should return 0 if no secrets provided (2786942 gas)

refund

- ✓ should refund if not off, not accepted, current time greater than settlementExpiration and discountBuy set (794837 gas)
- ✓ should refund borrower repaid amount after 3rd liquidation attempt (1927236 gas)
- ✓ should fail refunding if already refunded (817374 gas)
- ✓ should fail refunding if current time before settlement expiration (773115 gas)
- ✓ should fail refunding if discountBuy already accepted (1116543 gas)
- ✓ should fail if discountBuy is 0 (23092 gas)

provideSecret

- ✓ should fail if sale not set (22238 gas)

Contract: DAI Spv

Non-zero spv values

- ✓ should fail if zero values are provided to spv (25712 gas)

Add seizable collateral

- ✓ should update collateral value after 1 confirmation (2063129 gas)

Add refundable collateral

- ✓ should update collateral value after 1 confirmation if min seizable collateral value is satisfied (1782714 gas)
- ✓ should not update collateral value after 1 confirmation if min seizable collateral value is not satisfied (1813225 gas)

Add refundable collateral first then seizable collateral

- ✓ should not update collateral value until seizable collateral has been confirmed when min seizable collateral isn't satisfied after 1 confirmation (1961446 gas)
- ✓ should not update collateral value until seizable collateral has been confirmed when min seizable collateral isn't satisfied after 6 confirmations (1963976 gas)

Add seizable collateral first then refundable collateral

- ✓ should update collateral value as soon as seizable collateral is confirmed, and then increase it again once refundable collateral is added (1953876 gas)

Add seizable and refundable collateral multiple times with request confirmations out of order

- ✓ should not add collateral value if minSeizableCollateral is not satisfied (3902938 gas)
- ✓ should account for delayed 6 conf proofs in collateral value (3081321 gas)
- ✓ should correctly update state if 6 conf proof comes before 1 conf proof (1428408 gas)

Locking collateral multiple times

- ✓ should allow adding of temporary refundable collateral 20 times without running out of gas (8850141 gas)

Adding collateral that is below 1% of

- ✓ should fail adding seizable collateral (1526274 gas)
- ✓ should fail adding refundable collateral (1550818 gas)
- ✓ should fail adding refundable collateral that is slightly above 1%, after seizable collateral has been added with 6 confirmations (2044766 gas)
- ✓ should fail adding refundable collateral that is slightly above 1%, after seizable collateral has been added with only 1 confirmation (1833862 gas)

Incorrect vout from onDemandSpv service

- ✓ should fail adding collateral if vout does not correspond to correct p2wsh (1305739 gas)

Incorrect onDemandSpv service address

- ✓ should fail adding collateral if onDemandSpv service address is incorrect (1299873 gas)

onDemandSpv service `paysValue`

- ✓ should be 1% of collateral value (1028137 gas)

Collateral Balance

- ✓ should return the refundable + seizable collateral when no collateral has been added (1028137 gas)
- ✓ should return the refundable + seizable when minSeizableCollateral is not satisfied (1365527 gas)
- ✓ should return the refundable + seizable when temporaryCollateral expiration is past the 4 hour expiry date (1303029 gas)
- ✓ should return the refundable + seizable + temporary refundable + temporary seizable when adding collateral in queue while satisfying both minSeizableCollateral and temporaryCollateral expiration (1647918 gas)

Liquidation

- ✓ should succeed if below minimum collateralization ratio and refundable collateral added does not satisfy the minSeizableCollateral (1947094 gas)
- ✓ should fail if now is less than added temporary collateral expiration, minimum collateralization ratio is satisfied as well as minSeizableCollateral (1440974 gas)

414 passing (27m)

Contract: Chainlink

pack

- ✓ should fail if trying to pack twice before 15 minutes is up (570ms)
- ✓ should succeed in updating price of called once (511ms)
- ✓ should reward correct based on max (612ms)



```
Contract: Medianizer
fund
  ✓ should send funds to all oracle contracts
  ✓ should not return median for oracles if less than 5 are set (1374ms)
  ✓ should return correct median of oracles when only 5 are set (2166ms)
  ✓ should return correct median of all oracles when all oracles have same price (3939ms)
  ✓ should return correct median of all oracles when different prices (4589ms)
  ✓ should not return median for oracles if 12 hours has passed since last update (4374ms)
  ✓ should fail if amount is greater than 2**128-1 (46ms)
compute
  ✓ should return median price of 0 if all oracle values are equal or above 2^128 (2443ms)
  ✓ should return median price of 2^128-1 if all oracle values are equal to 2^128-1 (2412ms)
```

```
Contract: Oraclize
pack
  ✓ should fail if trying to pack twice before 15 minutes is up (322ms)
  ✓ should succeed in updating price of called once (374ms)
  ✓ should reward correctly (325ms)
  ✓ should not reward if price has not changed by 1% (764ms)
setGasLimit
  ✓ should properly set gas limit (245ms)
```

17 passing (39s)

```
Client methods without providers
constructor
  ✓ should throw error if constructed with incorrect script
  ✓ should throw error if constructed with incorrect address
setPaymentVariants
  ✓ should throw if colVout undefined
buildFullColTx
  ✓ should create tx with default fee value if estimateFees is false
```

```
Client methods without providers
getCollateralOutput
  ✓ should throw NoProviderError
  ✓ should throw NoProviderError
  ✓ should throw NoProviderError
  ✓ should throw NoProviderError
  ✓ should throw NoProviderError
  ✓ should throw NoProviderError
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  ✓ should throw NoProviderError
  ✓ should throw NoProviderError
```

21 passing (31ms)

Code Coverage

File	% Stmts	% Branch	% Funcs	% Lines	Uncovered Lines
contracts/	98.42	82.55	99.29	98.77	
Bytes.sol	100	100	100	100	
Collateral.sol	99.03	82.26	100	99.04	278
CollateralInterface.sol	100	100	100	100	
Funds.sol	99.6	84.24	100	100	
FundsInterface.sol	100	100	100	100	
Loans.sol	96.88	80.95	98.08	96.83	... 768,798,799
LoansInterface.sol	100	100	100	100	
Medianizer.sol	100	100	100	100	
P2WSH.sol	100	100	100	100	
P2WSHInterface.sol	100	100	100	100	
Sales.sol	97.06	79.76	100	98.91	295
SalesInterface.sol	100	100	100	100	
All files	98.42	82.55	99.29	98.77	

File	% Stmts	% Branch	% Funcs	% Lines	Uncovered Lines
contracts/	100	70.45	100	100	
ERC20.sol	100	100	100	100	
ExampleDaiCoin.sol	100	100	100	100	
ExampleLinkCoin.sol	100	100	100	100	



Medianizer.sol	100	65.63	100	100	
MedianizerInterface.sol	100	100	100	100	
Oracle.sol	100	83.33	100	100	
WETH.sol	100	100	100	100	
contracts/chainlink/	100	58.33	100	100	
BitBay.sol	100	100	100	100	
BlockchainInfo.sol	100	100	100	100	
ChainLink.sol	100	58.33	100	100	
CoinMarketCap.sol	100	100	100	100	
CryptoCompare.sol	100	100	100	100	
Gemini.sol	100	100	100	100	
contracts/oraclize/	6.01	8.89	12.41	6.27	
Bitstamp.sol	100	50	100	100	
Coinbase.sol	100	50	100	100	
Coinpaprika.sol	100	50	100	100	
CryptoWatch.sol	100	50	100	100	
Kraken.sol	100	50	100	100	
Oraclize.sol	100	55	100	100	
a.sol	0	0	0	0	... 7,1409,1413
contracts/test/	7.53	5.3	13.93	7.87	
ChainlinkedTesting.sol	42.62	0	37.04	43.08	... 489,529,530
OraclizeAPITesting.sol	3.54	5.74	7.37	3.35	... 4,1006,1010
All files	20.07	16.58	25.25	20.83	
File	% Stmts	% Branch	% Funcs	% Lines	Uncovered Line #s
All files	8.35	5.15	25.23	8.46	
bitcoin-collateral- <b>provider</b> /lib	7.58	7.94	9.3	7.53	
BitcoinCollateralProvider.js	7.58	7.94	9.3	7.53	...17,920-923,925,927,928,932,940,944,945,9462
index.js	0	0	0	0	
bitcoin-collateral-swap- <b>provider</b> /lib	0	0	0	0	
BitcoinCollateralSwapProvider.js	0	0	0	0	...37,540,541,544,555,556,558,562,563580,585
index.js	0	0	0	0	
loan- <b>bundle</b> /lib	0	100	100	0	
index.js	0	0	0	0	
providers.js	0	100	100	0	3
loan- <b>client</b> /lib	44.59	11.11	60	45.83	
Collateral.js	94.74	100	94.74	94.74	7
CollateralSwap.js	11.11	100	11.11	11.11	7,11,15,19,23,27,31,35
LoanClient.js	35.14	11.76	40	36.11	...,52,54,57,58,61,62,64,84,87,90,92103,107,120,131,135
Secrets.js	11.11	0	50	12.5	15-17,19-21,24
index.js	0	0	0	0	
<b>provider</b> /lib	0	100	0	0	
Provider.js	0	100	0	0	9,19,23
<b>index.js</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

# Appendix

## File Signatures

The following are the SHA-256 hashes of the reviewed files. A file with a different SHA-256 hash has been modified, intentionally or otherwise, after the security review. You are cautioned that a different SHA-256 hash could be (but is not necessarily) an indication of a changed condition or potential vulnerability that was not within the scope of the review.

### Contracts

a6313aa262893d039ae647614dd38bb7a1499b8262212688f8a3d48915b96368 . / WETH9 . sol

9973ba9476caea4b2f875ad738637cca1ff420c20d1b2dc53831e1abbc3df16d . / ERC20 . sol

b556566e7e11d60bc01e9f4f5194404068a3c26cf049f8cc0efb8fd5b5255f89 . / Medianizer . sol

04d2e9670d35b83540bf237d797ab01079c74a30aa46fe73ee2123acdc29aa44 . / ExampleDaiCoin . sol

294b63c0466a20d010adcacf24358da763974e917c0088d7d2c8fdd0b6567c37 . / Migrations . sol

2a8fc8b802902b65e6c7a4087b6c8876acf003b9f900dd6f64a84c1be2f57774 . / Oracle . sol

a2224011816430adaaa01575d259dbec5e9faceaf1a014d7e78749b3272f209b . / OracleInterface . sol

c248d6e912eb67b18e2a0d2671ace9b4cd5e847f7f6da270e16eb74401656cf3 . / MedianizerInterface . sol

e94514754ed4246037e285f1d8023d506ea8262479d154e97ba8d22f9aea51fc . / Buffer . sol

b08fc319b5f8ff47c0a85dabae1022b965175c5c33b9ba649a7c258fd9b61806 . / DSValue . sol

fecbb2f3c22dbf683cc7a2a84096e7621eb12e4dbe53cbe20306a5ef1c9ecea2 . / DSMath . sol

3ee490e702829d12f2f4319072210ed553be835c98f5e81818c66cbb58044b38 . / ExampleLinkCoin . sol

e2ce0a4fa04f32157c6d2db7db9b8e2c52ffd6ec7d92c59445361931217a16c8 . / WETH . sol

40bd477c3d2444658ee4326c2dc590cf246460512c16ef09344344e549eb54fd . / UniswapExchangeInterface . sol

41b603d872438bf42fffb74d752cc586e23ac0f9d9fbd1fd81baeb85dfc86ddc7 . / FundOracles . sol

fe7973ee69c8644c8f5549e2e4da54920bc2127f127ee40c5d8e5e02b5665aa6 . / Kraken . sol

b12214b154e59919691b44601a0353073dcb7b7cc6acfc7b050279b8431fb9c1 . / CryptoWatch . sol

8268136eb12a0a030127d0dd4662cd00e52da76edfdca0121ea7dccfb2113c8f . / OraclizeAPI . sol

41a4faf0e0aea0b68d80a49096df23333a2268e9b2d22de4a582cc7de14973d9 . / Bitstamp . sol

51fc75f8c18ee2b8e49b7ecad2d583d50e1256aa155a3485863117f5ec218cd2 . / Oraclize . sol

3b987cbdced3b6825e121ff0a665e5383f7c2c663009b3e3348541dadedd2b8a . / Coinpaprika . sol

591ee273a5dc78da55a766c9d0fa708d74ff9b5de571faee0f4c95d03b7baa58 . / a . sol

bc01cf98e192047018536783d5af13da3fd016ba8ec5395bc0334f825566e807 . / Coinbase . sol

4c08650b22a21c0a81ef4ce935262ad78ee46a218fec2f6b9b9948d60502bcea . / Chainlinked . sol

b38eb090ef9a9dd6b4d930ec2955ca7e00e04a7d75746ee904c638200947e3d7 . / BlockchainInfo . sol

d54065f8b0fa91f123cc02df10d437526b5219f3fbf0248499117aa442cc23a2 . / CryptoCompare . sol

061a76b8b1c7f3a956e3f773a0b5cb314a9ea0455df8a20259a22e4cb463e31f . / Gemini . sol

8c234ad0cd9a9966cbfbbe0f81dd2f3b8ef9f27bb7828cacf0a1d3bb92167384 . / CoinMarketCap . sol

323eab58630b41e0e086c31a1bfd2e13ef59b2373790a64bfab5e039ade6fa0e . / BitBay . sol

76842efe45175e264c7ff4574e987d061a11d4a8f8bbbfbe2e8e31fe26c756e5 . / ChainLink . sol

57094cedb1a69350c90468fef1ff29ff2ac8990805a3f89707bf0f63c8719042 . / ChainlinkedTesting . sol

77f014319bf8dcf5d6ba253c57d8428dd2ce88cd116513ac6308adfde321fb59 . / OraclizeAPITesting . sol

7a805a61562337c667b0eba24e465735261d525a94bbb77d9c8f5df788cb306b . / contracts / Sales . sol

ac0e52251e0cc10d81d5e6dfc392b274d99049cea0ea6fff9178a3cd66417c9d . / contracts / LoansInterface . sol

499afc6fc72021903d6d2abc0f07c55b341fd420a0f7a394cc429427fe0f697e . / contracts / MedianizerExample . sol

4a4ad171ea8485e3a166c6345006cf8a0bd6bef5a3c57790600a4f3f60334f9a . / contracts / P2WSHInterface . sol

acc82f42447eab93684c71fc15ae180bdc1db0ebe174dc27d5c4cc58c14bee71 . / contracts / Funds . sol

216bfc92f9414e9b564b857837e46bc802b85198bf7c1346ee14a8d4f726758 . / contracts / ISPVRequestManager . sol

22fc08940cb3dc6c600b2b60cd56fe1d6d7ae4276151d147fc08bd556d766da3 . / contracts / FundsInterface . sol

8b1cb2c78eba37b43c184ca5c6869641619a24f01ac014ab1292f1f7dde1490f . / contracts / ExampleUsdcCoin . sol

dcfa509e783170d145e08b5d758c39c78e405c5530f03d93207d8d70780c6f36 . / contracts / Medianizer . sol

1e5d54df59b0928751fb575f5411be46a9d18172e6dfc2778e39880250f0d8f3 . / contracts / ExampleDaiCoin . sol

c9e4224beadd6dba401f8becf3a4dcb0faa845342c7e2ff39cfce5fc87498375 . / contracts / Migrations . sol

57d43114a91148b542c527aa2bede0cac573bda17dac72508839bdd486fb8f1a . / contracts / Collateral . sol



cb75e2e0cb4a54ff9cb209cf02ab5de1cb7da843e329cc7d80a04a1b430417a0 ./contracts/ExamplePausableDaiCoin.sol

0c2da886f50281ce6724c68de9f2a068b84bab68649f3a8f480826618a887861 ./contracts/SalesInterface.sol

2f3cd052e088f8cabd0f9c3e4efb51ec16179df9ef80d1eba8cc22f1cf1dde76 ./contracts/Bytes.sol

de8e83778e67bc376dbc2de01a34d89169fb268a77bd03f0ff5e916816ca009f ./contracts/DSMath.sol

968897485b3632db4f89d301a0e3c60bbf8b20f3f37540af2d1cd6cac197e919 ./contracts/Loans.sol

ff262af55644e0cdc6b932a4fdbdc44a79a3d058967dc67eeb5a53168efe2f6d ./contracts/ALCompound.sol

b941f43e9283b2e16797a9a987c477b1908fdbb4ad2e751531ad5f5db13194d0 ./contracts/P2WSH.sol

d192b88a189676404b97b8f2d9846b531be7ab47e6bb7fbeac1e8c385f5f6650 ./contracts/ISPVInterfaces.sol

3a03535ae584f716ddf73db0ca8d801c9ba64d173f0b8add57012f85e326b7bc ./contracts/CollateralInterface.sol

e4888cf8c6a30f8c43cfbf8eb7b3b019d093c5ad83fe88c62e96fce1c59601b1  
./contracts/Compound/EIP20NonStandardInterface.sol

ea62b5e4cdfab2f5083c489fa60f3e6a11aa4fc41645721c9fb2f1b9cffe11d3 ./contracts/Compound/ComptrollerInterface.sol

6121f85e17166e591dc905f982931cf8e5c452221387176f502b44c1ef2853ca ./contracts/Compound/ETHInterestRateModel.sol

ccd95424bd137d67d5a84859671ae9a7726554414b00f2ad2bf47401b0df139d ./contracts/Compound/ReentrancyGuard.sol

357869a75a86e54fed1d7713cad7b15a7b21a9d494fa7b4b1cb62e126bc9f4cd ./contracts/Compound/Comptroller.sol

aff983be857e3645b0aef818f394d6fc892375920c1788846669173480a05e4a ./contracts/Compound/CErc20.sol

ecd4914563de59f27c5ca9a44e92cff2c7e9dd08e283702bd13d6cecf2695450 ./contracts/Compound/Exponential.sol

9075dbe3f4f95fb8c1931b89f7e2d4d0cf5a90d12c90f6bda7b9cfb928bdd664 ./contracts/Compound/PriceOracle.sol

98dad56878611705c2711a90c4b5fa9c230ef5e6873eddec1f122b973851a699 ./contracts/Compound/CToken.sol

daee15738b380ba17bbcd81287577fb88e05cf5442147a1fb9b5fdf2654cea8e ./contracts/Compound/PriceOracleProxy.sol

149bc27a288b5eebe9474a47c8b71902fcb0b04048817846686e9aa8653e5810 ./contracts/Compound/ErrorHandler.sol

8b56d1c2b21a3fbc6d29b42bf0096d2ef347f48b9dcd2f52cecdcad72b2be6b8 ./contracts/Compound/Unitroller.sol

d42bbe588b09a848364fe1cd511346bd886872a75d760f91074af4287b9a0223 ./contracts/Compound/CarefulMath.sol

08993f91033c6eb492331d5981177f2089800016d92f12b40ce9397335dbc1b6 ./contracts/Compound/DAIInterestRateModel.sol

182b62e74a5cf212293620974756c46309c838dc9aa265b76f867b50c32126fa ./contracts/Compound/EIP20Interface.sol

32d07ba495299711e3aab55e732dff66bc77cd02032cc0f42579bc4e9dd19e03 ./contracts/Compound/InterestRateModel.sol

c4f32d62ceb5fe960ed36a77655638751cf36d9c01fc0dbfc59294f333eda308 ./contracts/Compound/ComptrollerStorage.sol

ebd3580e0755219dda5aa237073abf814c754edc4fad014adec2c6e0bc23ffb4  
./contracts/Compound/WhitePaperInterestRateModel.sol

97411113e0fdb2e0a04b26ec71a6b74a7fdf28fb66dbba79c97361f3e4f5c74e ./contracts/Compound/CEther.sol

a383b13ad79614dd4ce1b83b9020ad31e78c7373a71ce3f84fe1406bd3f703fb ./contracts/Compound/USDCInterestRateModel.sol

2e43a04996fc174ac0b3d3337d15c0e35dd92fc568ea34532145743da2ca362a ./contracts/Compound/SAIInterestRateModel.sol

a0903863f0949afb540fba18627462ab8eac8c407bae7a8d4bc366cd6785f723 ./contracts/Compound/Oracles/\_ErrorHandler.sol

e4e0fe21f9b06b3d1d283a7afedcc91e6f87e5fccb0f4fece5728c9eb000fac6 ./contracts/Compound/Oracles/\_Exponential.sol

3fe825c773b19cbb7434c84e1926ef403383cd8cc78c26513988ea6f568cd700 ./contracts/Compound/Oracles/\_PriceOracle.sol

28b869531cdbe388ac355a816597f98fb1753ce29b1f9d8c4a6cb1d447f264aa ./contracts/Compound/Oracles/\_DSValue.sol

8c72a4efc52b1f30ec59409c505b3a73c91ed43719755a9785a787f67a7ea936  
./contracts/Compound/Oracles/\_MakerMedianizer.sol

3a99c6825cfbdb954de7cc31b54b2241f0d2f82854c875d21543a4e1aad5d209 ./contracts/Compound/Oracles/\_CarefulMath.sol

Tests

b49d35644e6fd7b07c349e49fdedc30edb327dbfda70ba706dd93ef3ba4c8aa6 ./mockJsonRpc.js

0ef23207589a6fdbdd918c87dcedd4e47d5e85393e6f05c44abd590fd3830213 ./rpc.js

fd2b4b4d5c9462a95c933d7ca65dc4de6cfefa1d3630141374b17252a08a39d7 ./rpc.js

4c956f4b7a7de72c672600394b910da090a36ce3c337476757829ad66044bb20 ./config.js

9b94259311e9be00afbd37baca1edb3817caa066170fa4dfe5bcaa1fa0b3fb34 ./common.js

9933b598550e1abf4056624352715ae977ff1b6cdde3575a0f431285ca4f2e21 ./liquidation.js

a3afbc97cbde69bcb66fc83b7433174fb2fe33eabb1c06944a442ae3def7bbd ./collateral.js

edb8edf8e0600f0b301ee2aaaae8d2937ce02ac986e2eacaf0760eb9cdc3af738 ./collateralSwap.js

111a834765a7b78454cb8aad10c8e64e46bd3fda7946f86a7795c093c5fd5668 ./transactions.js

9a8be2544e94a558930d29a6319728682fb4bfdf42dd563e858ec82d2f3a91d ./chainlink.js

55906a60054e348ed731f6518183785c8dc02fa8b59ed2e07d4888c0f581fd15 ./medianizer.js



82e0a6fc152fdf8769dbbbb9cc8cbafa8e88ba3ebe180872d2bde3227ccc77 ./oraclize.js

48ebad634566ebeba418bc6d6960655fbe3bb4714b6203eaa35aa6be9e567534 ./Utils.js

531fb9f48b90ccecb610102c64ae71f541874abe1fa4f279b8f936cca264f695 ./test/sales.js

2f5c9fd3ec04114295753d1596b5e986ed7c0da4b89d28f24f20ebc7b9a8ae37 ./test/spv.js

7cd18be85405bda29f5defa60eec6289f808005e512c86d7fc2b543be513e284 ./test/interestIncrease.js

90fc7d30370a2d997eeb48a35f6b8fb6ed13540dc808f3a67c57597e1f6f7cee ./test/interestDecrease.js

3c0ec87806a0b8c266ba7e6dbdc91fefe20398282c420d3cd21f713b8a1c9545 ./test/p2wsh.js

078ac197cdb975cfe47a05e09207c1551e0a874b81e1895c015e2d71c02b265e ./test/bytes.js

1d82baa5a1733cf0bc655c6e94be240a580c9e959a029ab343c611cb6aba76a6 ./test/loans.js

51c65c8fdd615285e2fc156c1651889648a217cdcde96646e3ccea3c66dfa3b9 ./test/compound.js

4037f1f7816f49b5a838681d21f6d2b4ee93588c2651cf1eefb1b9442db5fe28 ./test/e2e.js

439f0d3fca2fb6d4f26274de0ace92f35997cc72a8d163fb708ae4f5f9dabaf0 ./test/alcompound.js

3666f553fa4eb87ab1bc931f6e7a8389cd3c81ea4ccd32087d49f2052176417f ./test/funds.js

48ebad634566ebeba418bc6d6960655fbe3bb4714b6203eaa35aa6be9e567534 ./test/helpers/Utils.js

5335ccae542710594639bc2a5e8412c7283dab14850fe691a34aef9b32491e30 ./test/helpers/collateral/config.js

36de08bf23e42dc05228660d5d705d159ef783d095b4acf14c150fd08515a9a3 ./test/helpers/collateral/common.js



# About Quantstamp

Quantstamp is a Y Combinator-backed company that helps to secure smart contracts at scale using computer-aided reasoning tools, with a mission to help boost adoption of this exponentially growing technology.

Quantstamp’s team boasts decades of combined experience in formal verification, static analysis, and software verification. Collectively, our individuals have over 500 Google scholar citations and numerous published papers. In its mission to proliferate development and adoption of blockchain applications, Quantstamp is also developing a new protocol for smart contract verification to help smart contract developers and projects worldwide to perform cost-effective smart contract security audits.

To date, Quantstamp has helped to secure hundreds of millions of dollars of transaction value in smart contracts and has assisted dozens of blockchain projects globally with its white glove security auditing services. As an evangelist of the blockchain ecosystem, Quantstamp assists core infrastructure projects and leading community initiatives such as the Ethereum Community Fund to expedite the adoption of blockchain technology.

Finally, Quantstamp’s dedication to research and development in the form of collaborations with leading academic institutions such as National University of Singapore and MIT (Massachusetts Institute of Technology) reflects Quantstamp’s commitment to enable world-class smart contract innovation.

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