# **Class: Twap**

ComposableCoW implementation of a TWAP order.

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## Hierarchy

- ConditionalOrder
- <<u>TwapData</u>
- ,TwapStruct

•

ЬTwap

## **Constructors**

## constructor

•new Twap (params ): Twap

#### **Parameters**

Name Type params <a href="ConditionalOrderArguments">ConditionalOrderArguments</a> <a href="TwapData">TwapData</a>

### **Returns**

<u>Twap</u>

See

ConditionalOrder.constructor

Throws

If the TWAP order is invalid.

**Throws** 

If the TWAP order is not ABI-encodable.

**Throws** 

If the handler is not the TWAP address.

## **Overrides**

ConditionalOrder .constructor

## **Defined** in

external/cow-sdk/src/composable/orderTypes/Twap.ts:172

# **Properties**

## data

•Readonly data :TwapData

### Inherited from

ConditionalOrder .data

external/cow-sdk/src/composable/ConditionalOrder.ts:37 handler •Readonly handler :string Inherited from ConditionalOrder .handler Defined in external/cow-sdk/src/composable/ConditionalOrder.ts:35 hasOffChainInput •Readonly hasOffChainInput :boolean Inherited from ConditionalOrder .hasOffChainInput Defined in external/cow-sdk/src/composable/ConditionalOrder.ts:39 isSingleOrder •isSingleOrder :boolean =true **Overrides** ConditionalOrder isSingleOrder Defined in external/cow-sdk/src/composable/orderTypes/Twap.ts:164 salt ·Readonly salt :string Inherited from ConditionalOrder .salt Defined in external/cow-sdk/src/composable/ConditionalOrder.ts:36 staticInput •Readonly staticInput :TwapStruct Inherited from ConditionalOrder .staticInput Defined in external/cow-sdk/src/composable/ConditionalOrder.ts:38

# Accessors

### context

•get context ():undefined |ContextFactory

Enforces that TWAPs will commence at the beginning of a block by use of the Current Block Timestamp Factory contract to provide the current block timestamp as the start time of the TWAP.

#### Returns

undefined | ContextFactory

### **Overrides**

ConditionalOrder.context

#### Defined in

external/cow-sdk/src/composable/orderTypes/Twap.ts:205

## createCalldata

•get createCalldata ():string

Get the calldata for creating the conditional order.

This will automatically determine whether or not to usecreate orcreateWithContext based on the order type's context dependency.

NOTE: By default, this will cause the create to emit the Conditional Order Created event.

#### Returns

string

The calldata for creating the conditional order.

## Inherited from

ConditionalOrder.createCalldata

#### Defined in

external/cow-sdk/src/composable/ConditionalOrder.ts:113

## ctx

•get ctx ():string

The context key of the order (bytes32(0) if a merkle tree is used, otherwise H(params)) with which to lookup the cabinet

The context, relates to the 'ctx' in the contract  $\frac{https://github.com/cowprotocol/composable-cow/blob/c7fb85ab10c05e28a1632ba97a1749fb261fcdfb/src/interfaces/IConditionalOrder.sol\#L38$ 

## Returns

string

#### Inherited from

ConditionalOrder.ctx

## Defined in

external/cow-sdk/src/composable/ConditionalOrder.ts:166

## id

•get id ():string

string The id of the conditional order. Inherited from ConditionalOrder.id Defined in external/cow-sdk/src/composable/ConditionalOrder.ts:157 leaf •get leaf (): Conditional Order Params Get theleaf of the conditional order. This is the data that is used to create the merkle tree. For the purposes of this library, theleaf is the Conditional Order Params struct. Returns **ConditionalOrderParams** Theleaf of the conditional order. See ConditionalOrderParams Inherited from ConditionalOrder.leaf Defined in external/cow-sdk/src/composable/ConditionalOrder.ts:177 offChainInput •get offChainInput ():string If the conditional order has off-chain input, return it! NOTE: This should be overridden by any conditional order that has off-chain input. Returns string The off-chain input. Inherited from ConditionalOrder.offChainInput Defined in external/cow-sdk/src/composable/ConditionalOrder.ts:201 orderType

Calculate the id of the conditional order (which also happens to be the key used forctx in the ComposableCoW contract).

This is akeccak256 hash of the serialized conditional order.

Returns

•get orderType ():string

Get a descriptive name for the type of the conditional order (i.e twap, dca, etc).

Returns

string

The concrete type of the conditional order.

## **Overrides**

ConditionalOrder.orderType

### Defined in

external/cow-sdk/src/composable/orderTypes/Twap.ts:219

## removeCalldata

•get removeCalldata ():string

Get the calldata for removing a conditional order that was created as a single order.

### **Returns**

string

The calldata for removing the conditional order.

#### Inherited from

ConditionalOrder.removeCalldata

## Defined in

external/cow-sdk/src/composable/ConditionalOrder.ts:145

## **Methods**

## assertIsValid

▶assertIsValid ():void

## Returns

void

## Inherited from

ConditionalOrder .assertIsValid

## Defined in

external/cow-sdk/src/composable/ConditionalOrder.ts:95

## cabinet

▶cabinet (params ):Promise <string

Checks the value in the cabinet for a given owner and chain

#### **Parameters**

Name Type Description params OwnerContext owner context, to be able to check the cabinet

#### Returns

Promise <string

## Inherited from

ConditionalOrder .cabinet

### Defined in

external/cow-sdk/src/composable/ConditionalOrder.ts:337

## encodeStaticInput

▶encodeStaticInput ():string

Get the encoded static input for the TWAP order.

#### Returns

string

The ABI-encoded TWAP order.

### **Overrides**

ConditionalOrder .encodeStaticInput

#### Defined in

external/cow-sdk/src/composable/orderTypes/Twap.ts:449

## encodeStaticInputHelper

▶encodeStaticInputHelper (orderDataTypes ,staticInput ):string

A helper function for generically serializing a conditional order's static input.

## **Parameters**

Name Type Description orderDataTypes string [] ABI types for the order's data struct. staticInputTwapStruct -

## Returns

string

An ABI-encoded representation of the order's data struct.

## Inherited from

ConditionalOrder .encodeStaticInputHelper

## Defined in

external/cow-sdk/src/composable/ConditionalOrder.ts:234

## endTimestamp

▶endTimestamp (startTimestamp ):number

Given the start timestamp of the TWAP, calculate the end timestamp.

## **Parameters**

Name Type Description startTimestamp number The start timestamp of the TWAP.

## Returns

number

The timestamp at which the TWAP will end.

Dev

As usually theendTimestamp is used when determining a TWAP's validity, we don't do any lookup to the blockchain to determine the start timestamp, as this has likely already been done during the verification flow.

Dev

Beware to handle the case ofspan != 0 ie.durationOfPart.durationType !== DurationType.AUTO .

#### Defined in

external/cow-sdk/src/composable/orderTypes/Twap.ts:302

## handlePollFailedAlreadyPresent

►handlePollFailedAlreadyPresent (\_orderUid ,\_order ,params ):Promise <undefined |PollResultErrors

Handles the error when the order is already present in the orderbook.

Given the current part is in the book, it will signal to Watch Tower what to do:

- · Wait until the next part starts
- · Don't try again if current part is the last one

NOTE: The error messages will refer to the parts 1-indexed, so first part is 1, second part is 2, etc.

#### **Parameters**

Name Type \_orderUid string \_order DataStruct params PollParams

#### Returns

Promise < undefined | PollResultErrors

## **Overrides**

ConditionalOrder .handlePollFailedAlreadyPresent

#### Defined in

external/cow-sdk/src/composable/orderTypes/Twap.ts:378

## isAuthorized

▶isAuthorized (params ):Promise <boolean

Checks if the owner authorized the conditional order.

#### **Parameters**

Name Type Description params OwnerContext owner context, to be able to check if the order is authorized

#### Returns

Promise <boolean

true if the owner authorized the order, false otherwise.

## Inherited from

ConditionalOrder isAuthorized

external/cow-sdk/src/composable/ConditionalOrder.ts:326

## isValid

▶isValid ():<u>IsValidResult</u>

Validate the TWAP order.

#### Returns

### IsValidResult

Whether the TWAP order is valid.

**Throws** 

If the TWAP order is invalid.

See

TwapStruct for the native struct.

### **Overrides**

ConditionalOrder .isValid

### Defined in

external/cow-sdk/src/composable/orderTypes/Twap.ts:230

## poll

▶poll (params ):Promise <<u>PollResult</u>

Poll a conditional order to see if it is tradeable.

### **Parameters**

Name Type params PollParams

## **Returns**

Promise < PollResult

The tradeableGPv2Order.Data struct and the signature for the conditional order.

Throws

If the conditional order is not tradeable.

## Inherited from

ConditionalOrder .poll

#### Defined in

external/cow-sdk/src/composable/ConditionalOrder.ts:249

## pollValidate

▶pollValidate (params ):Promise <undefined |PollResultErrors

Checks if the owner authorized the conditional order.

### **Parameters**

Name Type params PollParams

## Returns

Promise < undefined | PollResultErrors

true if the owner authorized the order, false otherwise.

### **Overrides**

ConditionalOrder .pollValidate

## Defined in

external/cow-sdk/src/composable/orderTypes/Twap.ts:320

### serialize

▶serialize ():string

Serialize the TWAP order into it's ABI-encoded form.

### Returns

string

The ABI-encoded TWAP order.

### **Overrides**

ConditionalOrder .serialize

### **Defined** in

external/cow-sdk/src/composable/orderTypes/Twap.ts:441

## startTimestamp

▶startTimestamp (params ):Promise <number

## **Parameters**

Name Type params OwnerContext

## Returns

Promise < number

## Defined in

external/cow-sdk/src/composable/orderTypes/Twap.ts:268

## toString

▶toString ():string

Create a human-readable string representation of the TWAP order.

## Returns

string

A human-readable string representation of the TWAP order.

## **Overrides**

ConditionalOrder toString

external/cow-sdk/src/composable/orderTypes/Twap.ts:476

## transformDataToStruct

▶transformDataToStruct (data ):TwapStruct

Transform parameters into a native struct.

## **Parameters**

Name Type Description data <u>TwapData</u> As passed by the consumer of the API.

### Returns

## **TwapStruct**

A formatted struct as expected by the smart contract.

#### **Overrides**

ConditionalOrder .transformDataToStruct

### Defined in

external/cow-sdk/src/composable/orderTypes/Twap.ts:517

## transformStructToData

▶transformStructToData (struct ):<u>TwapData</u>

Transform parameters into a TWAP order struct.

#### **Parameters**

Name Type struct **TwapStruct** 

## Returns

## **TwapData**

A formatted struct as expected by the smart contract.

## **Overrides**

ConditionalOrder .transformStructToData

## Defined in

external/cow-sdk/src/composable/orderTypes/Twap.ts:527

## deserialize

►deserialize (twapSerialized ):Twap

Deserialize a TWAP order from it's ABI-encoded form.

## **Parameters**

Name Type Description twapSerialized string ABI-encoded TWAP order to descrialize.

### Returns

## <u>Twap</u>

A deserialized TWAP order.

external/cow-sdk/src/composable/orderTypes/Twap.ts:458

## deserializeHelper

►deserializeHelper <T

(s ,handler ,orderDataTypes ,callback ):T

A helper function for generically deserializing a conditional order.

### Type parameters

Name T

#### **Parameters**

Name Type Description's string The ABI-encodedIConditionalOrder.Params struct to deserialize. handler string Address of the handler for the conditional order. orderDataTypes string [] ABI types for the order's data struct. callback (d :any ,salt :string ) =>T A callback function that takes the deserialized data struct and the salt and returns an instance of the class.

#### Returns

Τ

An instance of the conditional order class.

#### Inherited from

ConditionalOrder .deserializeHelper

#### Defined in

external/cow-sdk/src/composable/ConditionalOrder.ts:400

### fromData

▶fromData (data ,salt? ):Twap

Create a TWAP order with sound defaults.

## **Parameters**

Name Type Description data <u>TwapData</u> The TWAP order parameters in a more user-friendly format. salt? string -

## Returns

#### Twap

An instance of the TWAP order.

## Defined in

external/cow-sdk/src/composable/orderTypes/Twap.ts:187

## **fromParams**

▶fromParams (params ):Twap

Create a TWAP order with sound defaults.

## **Parameters**

Name Type params ConditionalOrderParams

## Returns

**Twap** 

An instance of the TWAP order.	
Defined in	
external/cow-sdk/src/composable/orderTypes/Twap.ts:196	
leafTold	

▶leafTold (leaf ):string

Calculate the id of the conditional order.

## **Parameters**

 $\label{eq:local_problem} \textbf{Name Type Description leaf } \underline{\textbf{ConditionalOrderParams}} \ \textbf{The leaf representing the conditional order}.$ 

## Returns

string

The id of the conditional order.

See

ConditionalOrderParams

## Inherited from

ConditionalOrder .leafTold

### Defined in

external/cow-sdk/src/composable/ConditionalOrder.ts:191 Previous SubgraphApi Next ApiContext