

Introducing Substreams

The Graph

Alexandre Bourget

CTO, StreamingFast



STREAMING
FAST

joins

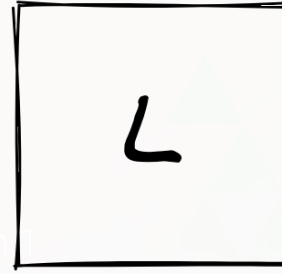




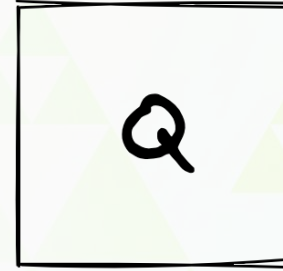
JSON-RPC
Polling



AssemblyScript
WASM



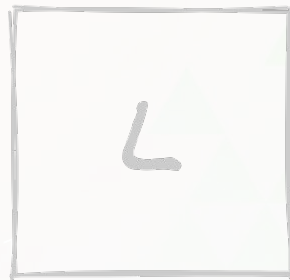
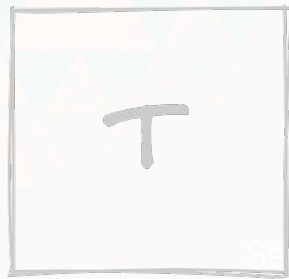
PostgreSQL



GraphQL

Subgraphs

github.com/graphprotocol/graph-node



Section

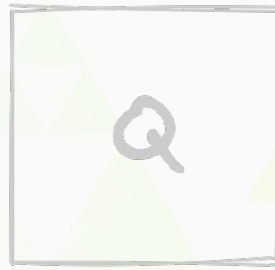
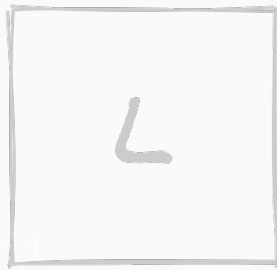
→ Stream



Flat files

FIREHOSE

by
STREAMING
FAST



→ Stream transformed data



Output cache
Stores snapshots

SUBSTREAMS

by
STREAMING
FAST

Problems

1. Latency
2. Stateful Processes
3. Costs
4. Coupled data
5. Reliability
6. Performance

Section 1

Problems

1. Latency
2. Stateful Processes
3. Costs
4. Coupled data
5. Reliability
6. Performance



Section

Solutions

1. Streaming First
2. Flat files
3. Flat files ++
4. Rich protobuf models
5. Stream cursors
6. Parallelization

FIREHOSE

by

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SUBSTREAMS

by

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Substreams is

- A gRPC service
- Rust Modules
- Deterministic
- Parallelizable engine
- Infused with Firehose guarantees

Section 1

substreams.yaml

specVersion: v0.1.0

package:

name: uniswap_v3

version: v0.1.0-beta

url: <https://github.com/streamingfast/substreams-uniswap-v3>

doc: |

These Substreams modules make up all of Uniswap v3 entities

...

protobuf:

files:

- uniswap/uniswap.proto

...

binaries: {default: {file: ...wasm}}...

imports: ...

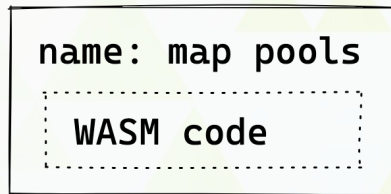
modules:

- name: map_pools
kind: map
initialBlock: 12369621
inputs:
 - source: sf.ethereum.type.v2.Block
- output:
 - type: proto:uniswap.types.v1.Pools
- name: store_pools
kind: store
updatePolicy: set
valueType: proto:uniswap.types.v1.Pool
inputs:
 - map: map_pools

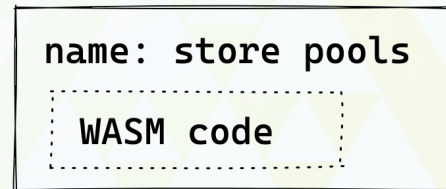
...

Section 1

sf.ethereum.type.v2.Block



uniswap.types.v1.Pools



substreams.yaml

map: map_pool_sqrt_price

store: store_pools

uniswap.types.v1.
PoolSqrtPrice

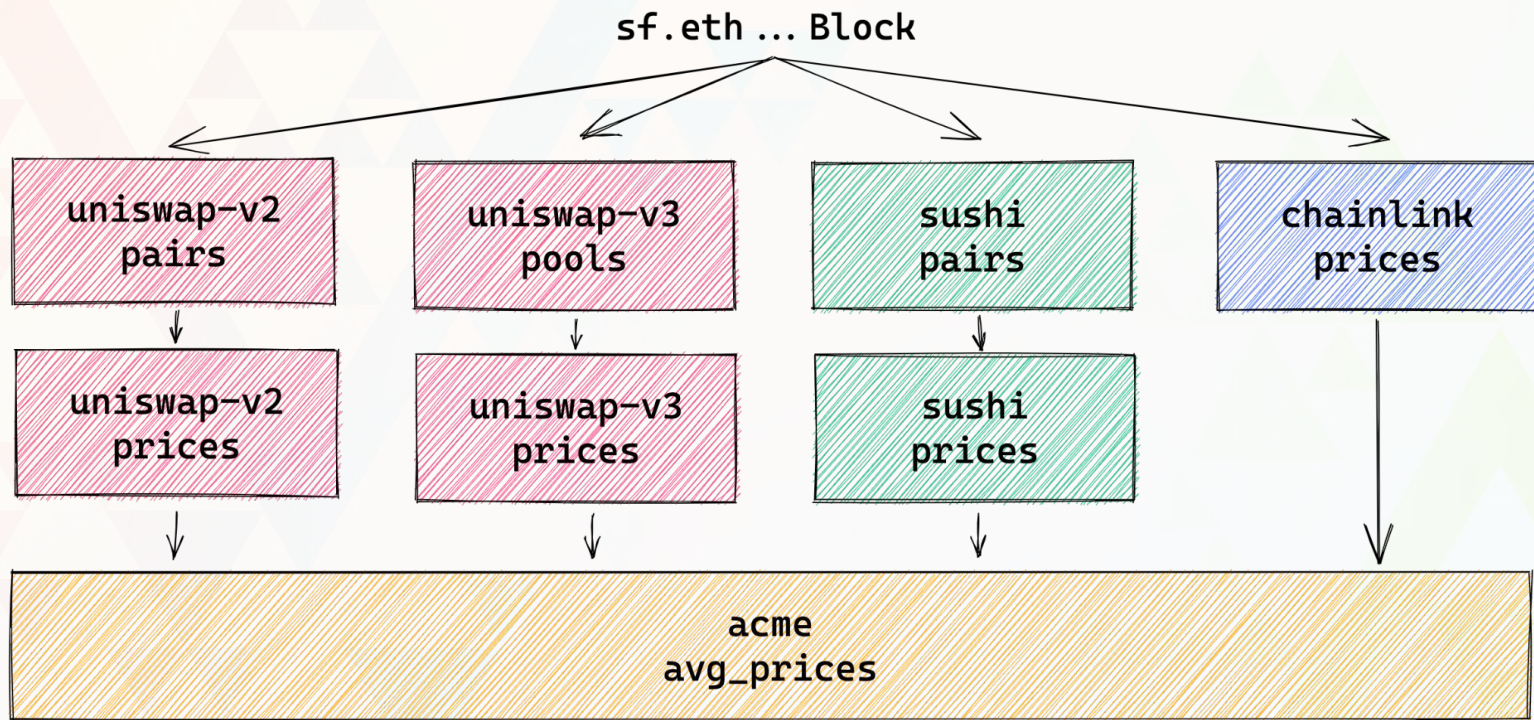
key ⇒ uniswap.types.v1.
Pool

store: store_prices

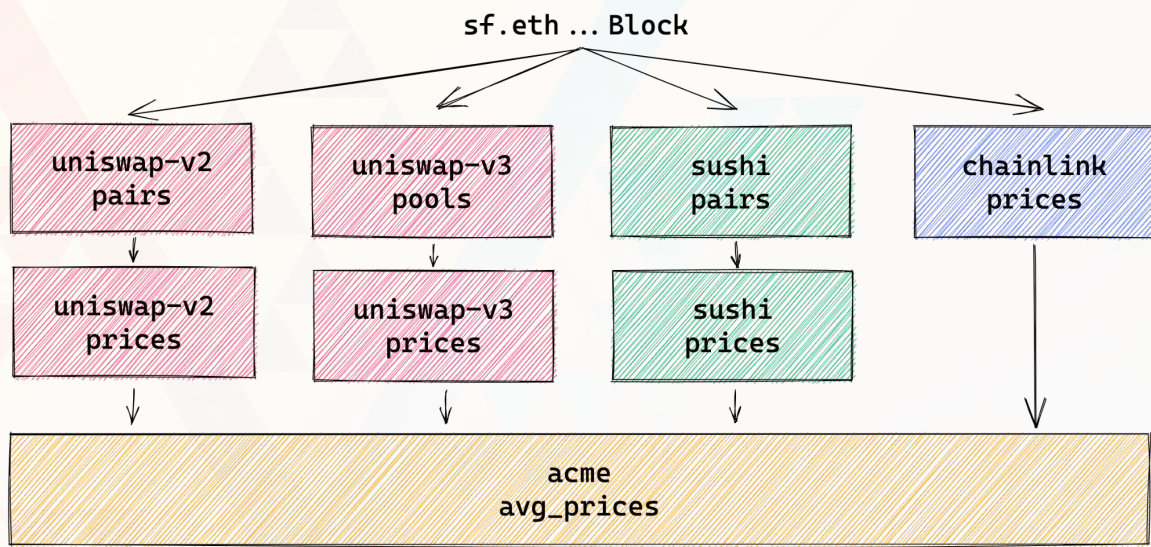
modules:

...

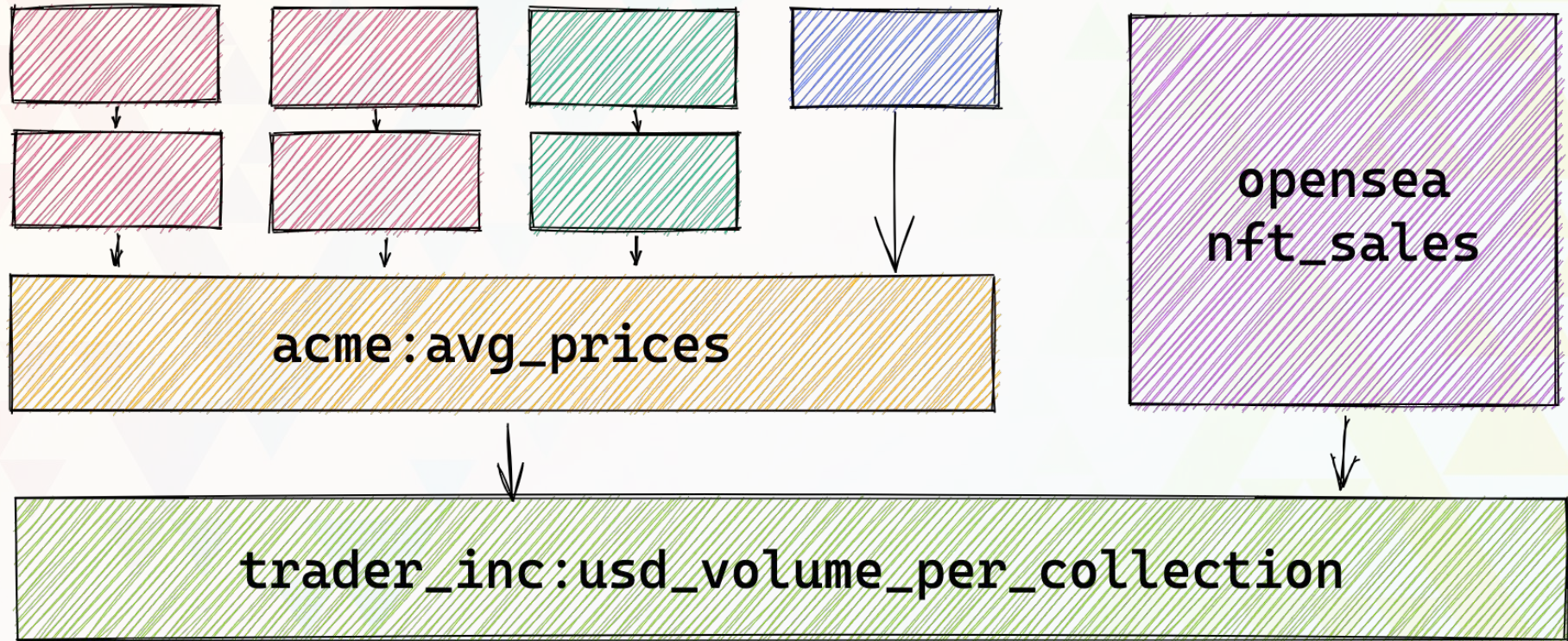
- name: store_prices
kind: store
updatePolicy: set
initialBlock: 12369621
valueType: bigfloat
inputs:
 - map: map_pool_sqrt_price
 - store: store_pools



* Different **color** == different **author**



* Different **color** == different **author**



* Different **color** == different **author**

Sinks

- PostgreSQL, MongoDB, or any other database
- Kafka, Fluvio, RabbitMQ
- S3 Buckets, Clickhouse, Redshift, BigQuery
- Real-time bots, trading ops, Slack notif.
- Ad-hoc analysis, small one-offs, Jupyter Notebooks
- Any program written in any supported language
- Subgraphs through `graph-node` (Soon™)

Consume Packages with python

```
# pip3 install grpcio-tools protobuf==3.20.1
def main():
    with open("whale-alert-v1.0.0.spkg", 'rb') as f:
        pkg = Package()
        pkg.ParseFromString(f.read())

    stream = substreams_service().Blocks(Request(
        modules=pkg.modules,
        fork_steps=[STEP_IRREVERSIBLE],
        start_block_num=15_000_000,
        output_modules="map_whale_alert",
    ))

    for response in stream:
        send_to_slack(response)
```

uniswap.proto

```
package uniswap.types.v1;

message Pools {
  repeated Pool pools = 1;
}

message Pool {
  string address = 1;
  uint64 created_at_block = 4;
  ERC20Token token0 = 5;
  ERC20Token token1 = 6;
  uint32 fee_tier = 7;
  string transaction_id = 32;
}
```

Section 1

```
message ERC20Token {
  string address = 1;
  string name = 2;
  string symbol = 3;
  uint64 decimals = 4;
}
```

A map module



```
#[substreams::handlers::map]
pub fn map_pools(block: Block) -> Result<Pools, Error> {
    Ok(Pools {
        pools: block
            .events::<PoolCreated>(&[&UNISWAP_V3_FACTORY])
            .filter_map(|(event, log)| {
                Some(Pool {
                    address: Hex(&log.data()[44..64]).to_string(),
                    fee_tier: event.fee.as_u32(),
                    token0: rpc::create_uniswap_token(&event.token0),
                    token1: rpc::create_uniswap_token(&event.token1),
                    created_at_block: block.number,
                    transaction_id: trx_id_from_log(&log),
                    ...
                })
            })
        .collect(),
    })
}
```

A store module



```
#[substreams::handlers::store]
pub fn store_pools(pools: Pools, output: ProtoStoreSet<Pool>) {
    for pool in pools.pools {
        log::info!("pool addr: {}", pool.address);
        output.set(pool.log_ordinal, format!("pool:{}", pool.address),
&pool);
    }
}
```

Parallel execution of a **store**

PoolCreated
events:



Blocks: 0

1M

2M

Jobs:

#1

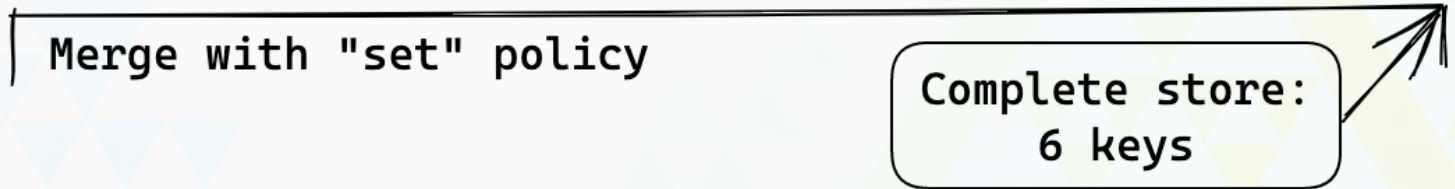
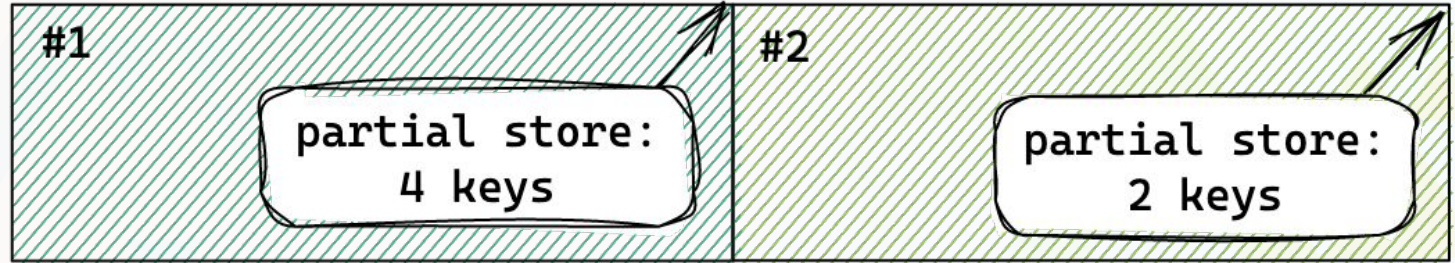
#2

partial store:
4 keys

partial store:
2 keys

Merge with "set" policy

Complete store:
6 keys



The background is a complex geometric pattern composed of various-sized triangles and lines. The color palette is muted, featuring shades of pink, light blue, pale yellow, and off-white. The pattern is dense and layered, creating a sense of depth and movement. The text is centered on this background.

Section 1

Show me

Fin

`firehose.streamingfast.io`
`substreams.streamingfast.io`

Alexandre Bourget

CTO, StreamingFast
alex@streamingfast.io



[@bourgetalexndre](https://twitter.com/bourgetalexndre)