



ValueShuffle: Mixing Confidential Transactions

Tim Ruffing
@real_or_random

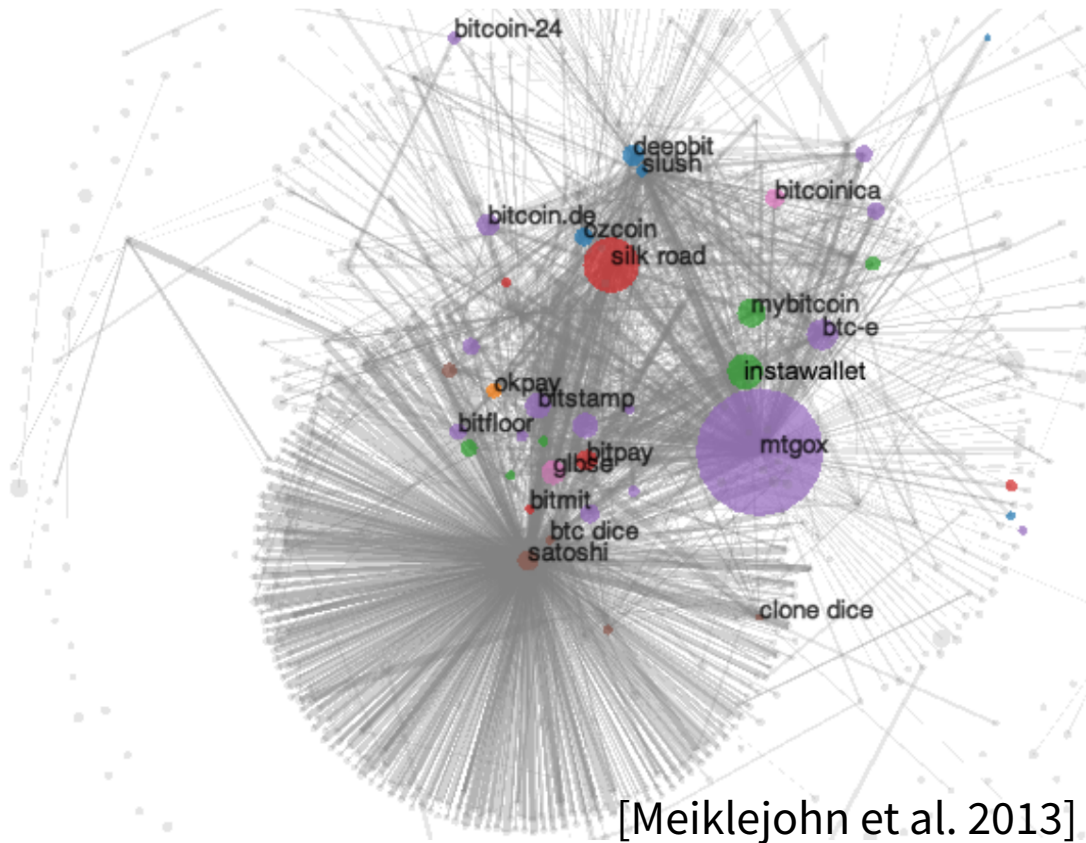
Pedro Moreno-Sanchez
@pedrorechez



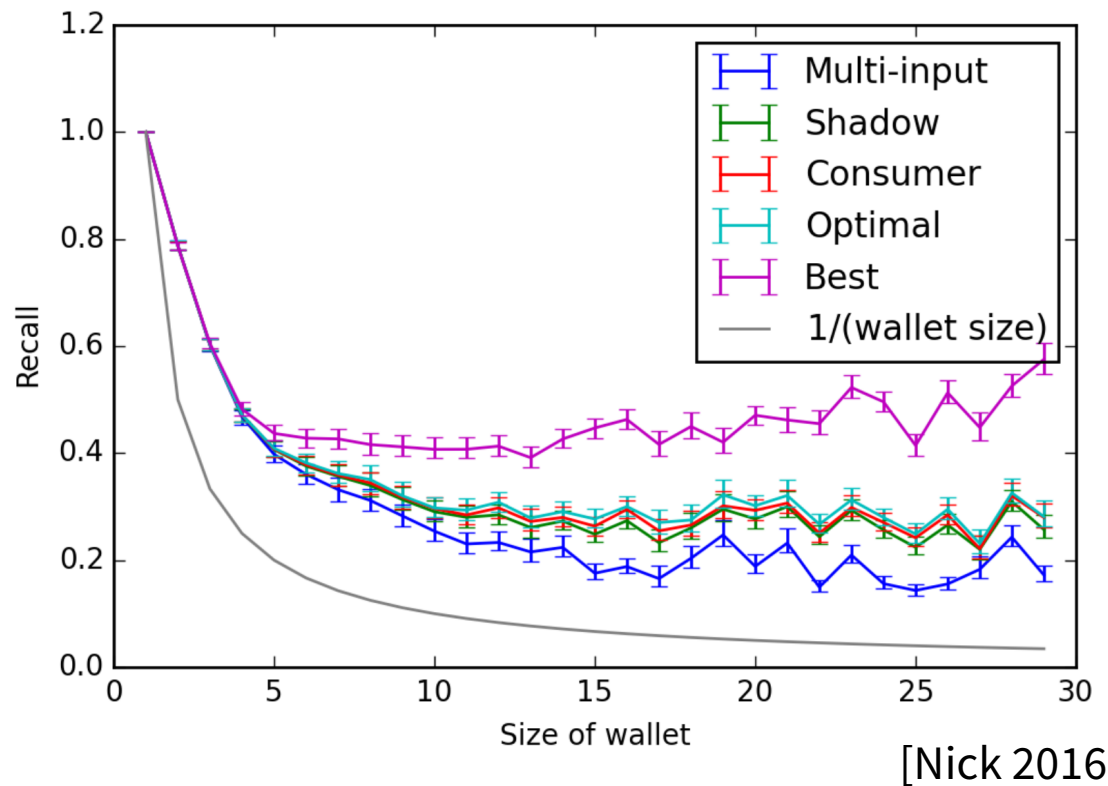
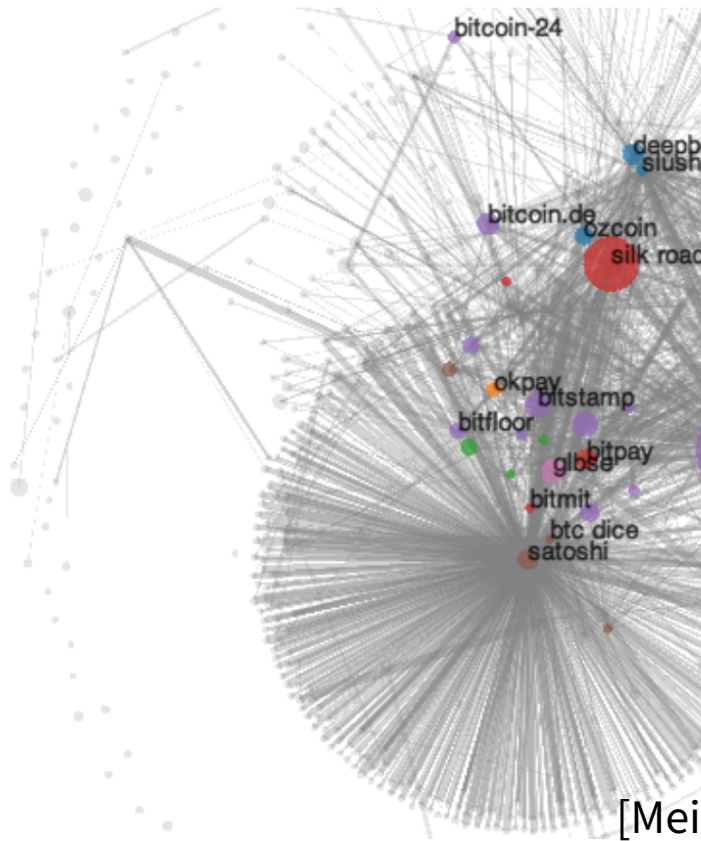
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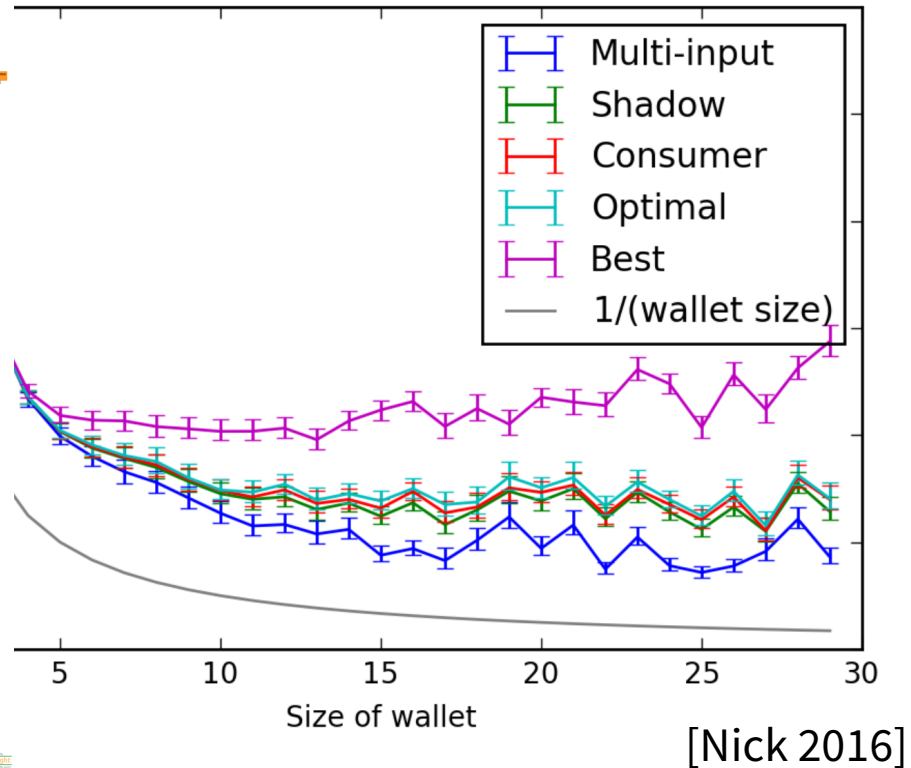
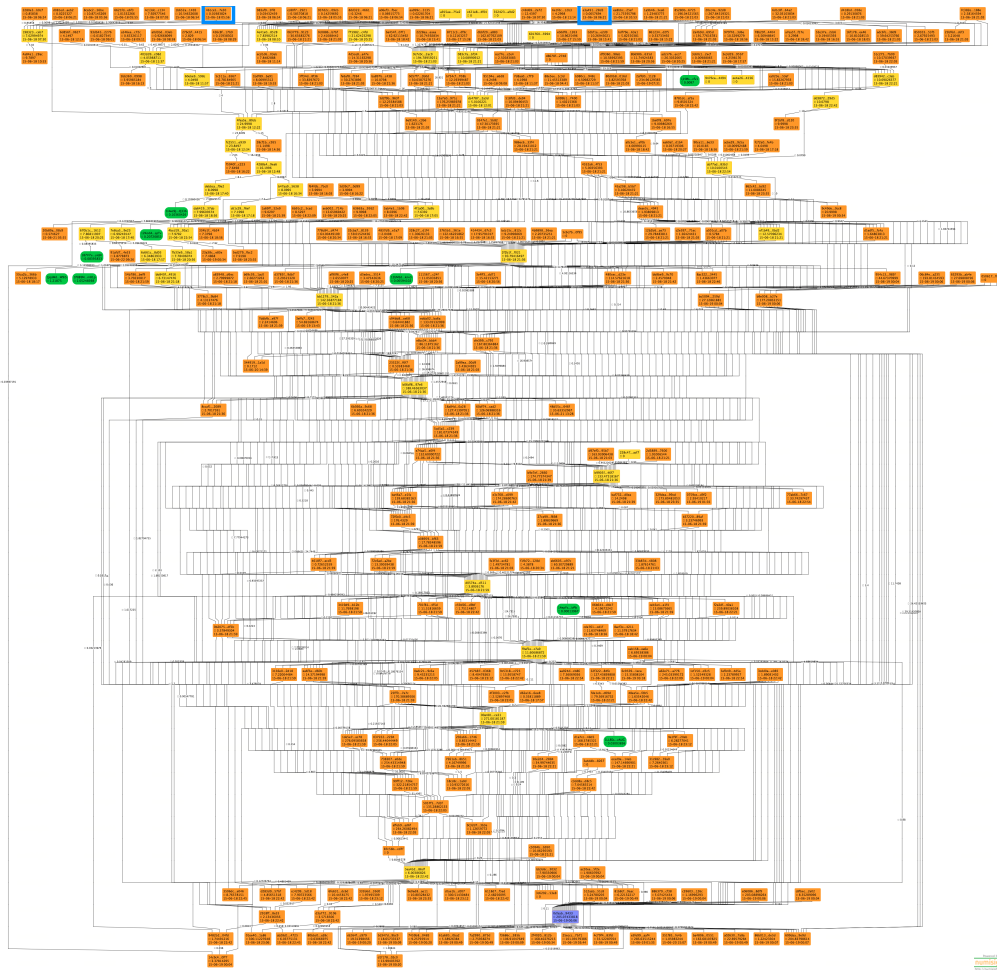
Linkability and Deanonimization Attacks



Linkability and Deanonimization Attacks

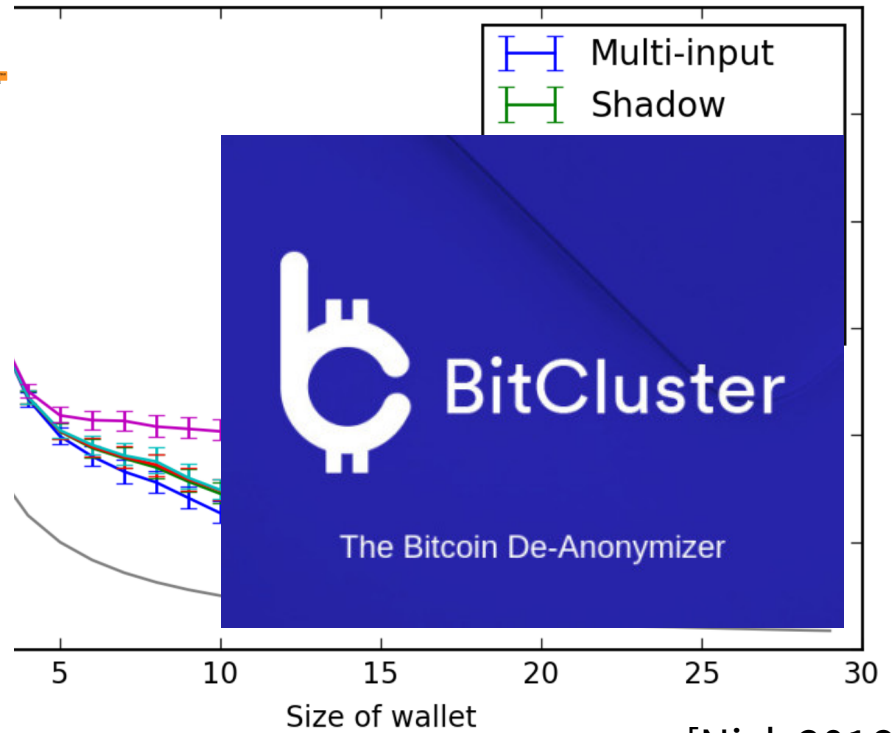
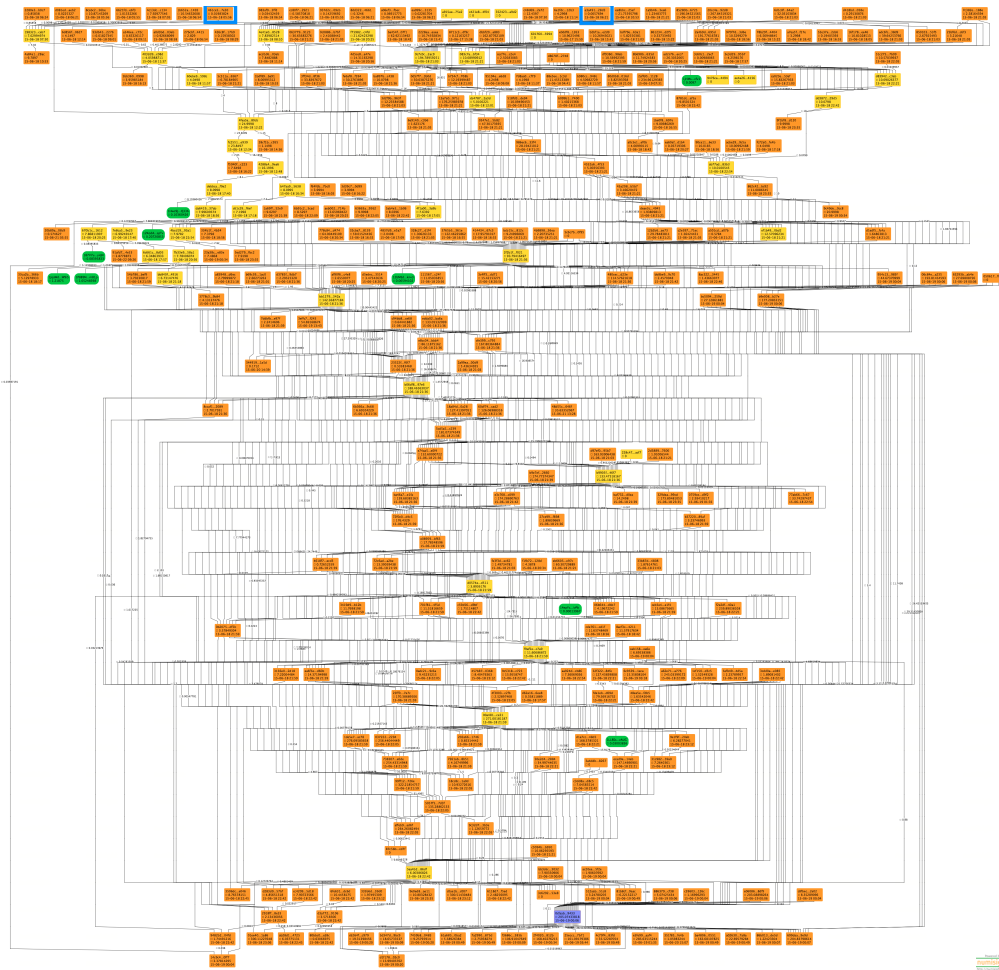


Linkability and Deanonimization Attacks



Bitlodine [Spagnuolo, Maggi, Zanero 2013]

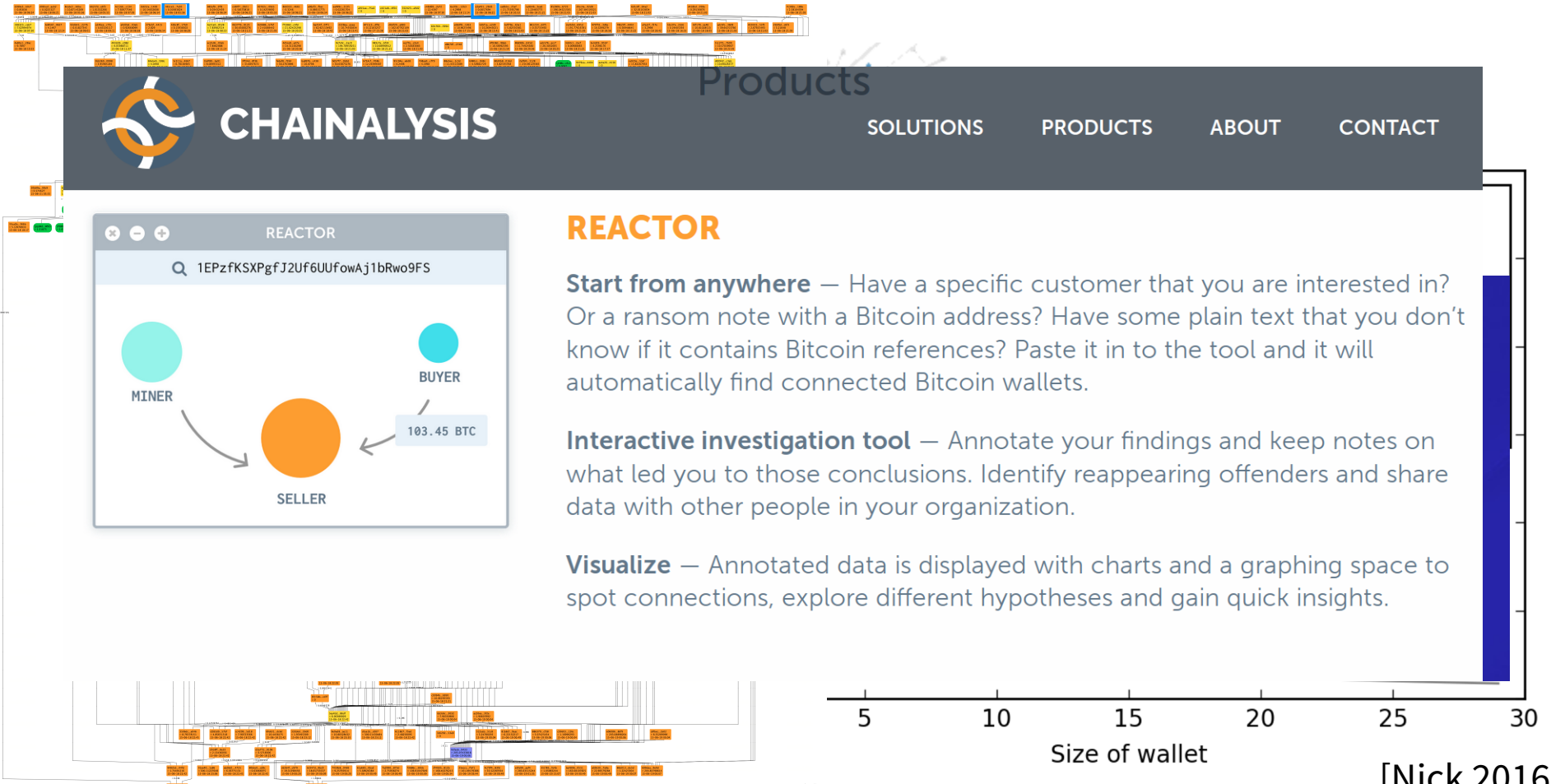
Linkability and Deanonimization Attacks



[Nick 2016]

Bitlodine [Spagnuolo, Maggi, Zanero 2013]

Linkability and Deanonimization Attacks



The image shows a screenshot of the Chainalysis Reactor web interface. At the top, there is a navigation bar with the Chainalysis logo and the word "CHAINALYSIS" in large white letters. To the right of the logo are menu items: "SOLUTIONS", "PRODUCTS", "ABOUT", and "CONTACT". Below the navigation bar is a search bar with the text "1EPzfKSPgfJ2Uf6UUfowAj1bRwo9FS". The main content area displays a transaction flow diagram with three nodes: "MINER" (a light blue circle), "SELLER" (an orange circle), and "BUYER" (a light blue circle). An arrow points from the MINER to the SELLER, and another arrow points from the SELLER to the BUYER. A transaction box next to the BUYER node shows "103.45 BTC". The interface also features a large network graph in the background with many nodes and connecting lines.

REACTOR

Start from anywhere — Have a specific customer that you are interested in? Or a ransom note with a Bitcoin address? Have some plain text that you don't know if it contains Bitcoin references? Paste it in to the tool and it will automatically find connected Bitcoin wallets.

Interactive investigation tool — Annotate your findings and keep notes on what led you to those conclusions. Identify reappearing offenders and share data with other people in your organization.







Visualize — Annotated data is displayed with charts and a graphing space to spot connections, explore different hypotheses and gain quick insights.

Size of wallet







[Nick 2016]

Bitlodine [Spagnuolo, Maggi, Zanero 2013]

CoinJoin

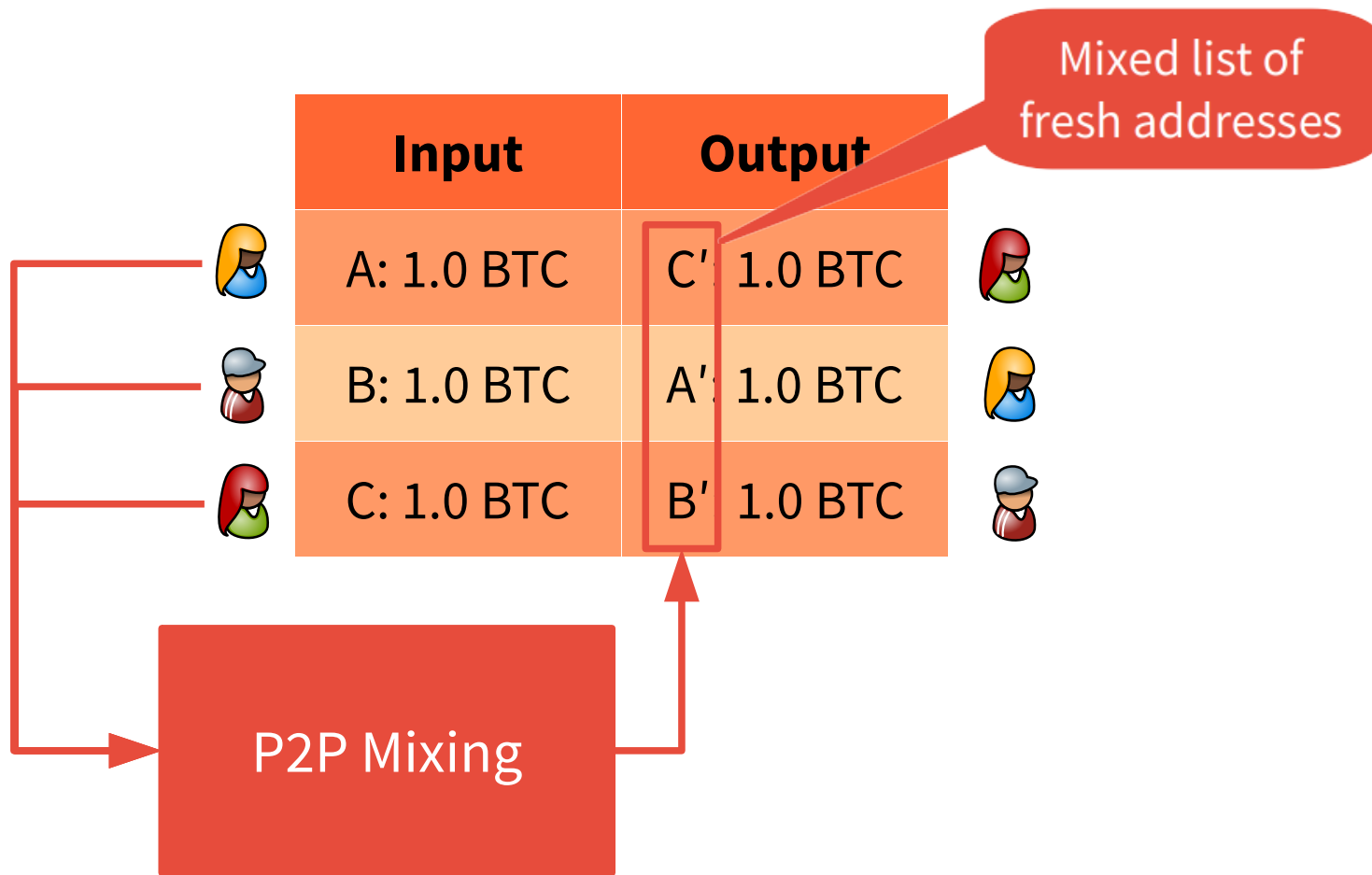
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CoinJoin

	Input	Output	
	A: 1.0 BTC	C' 1.0 BTC	
	B: 1.0 BTC	A' 1.0 BTC	
	C: 1.0 BTC	B' 1.0 BTC	

Mixed list of fresh addresses

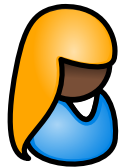
CoinJoin



DiceMix: An Efficient P2P Mixing Protocol

Tim Ruffing, Pedro Moreno-Sanchez, Aniket Kate. NDSS 2017

P2P Mixing



— A'



— B'

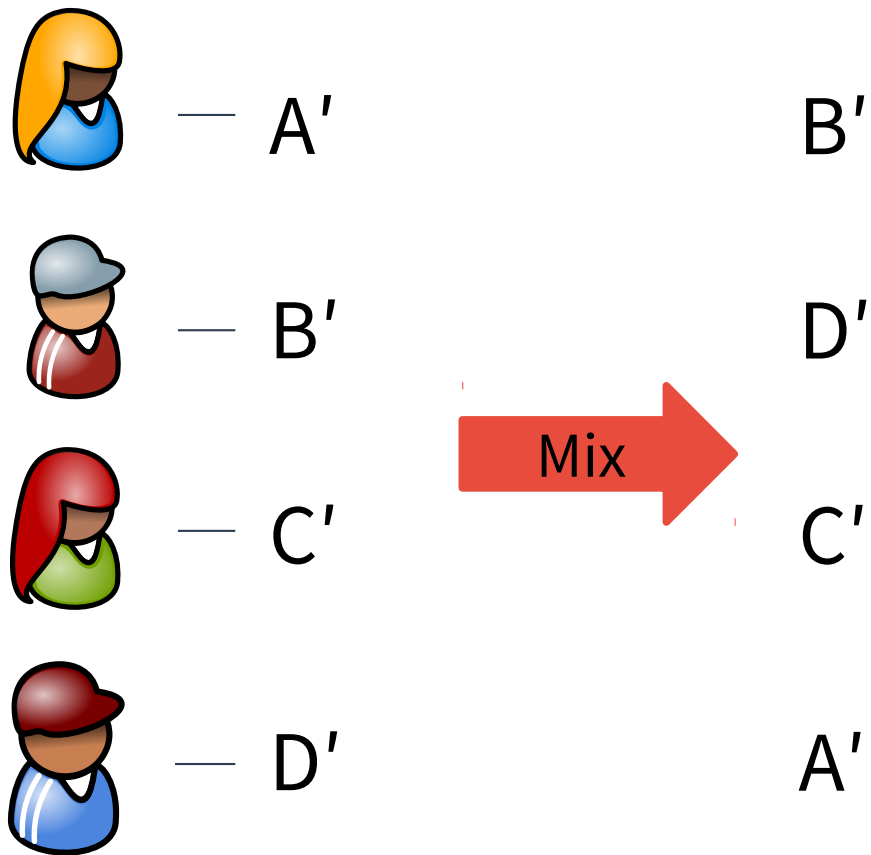


— C'

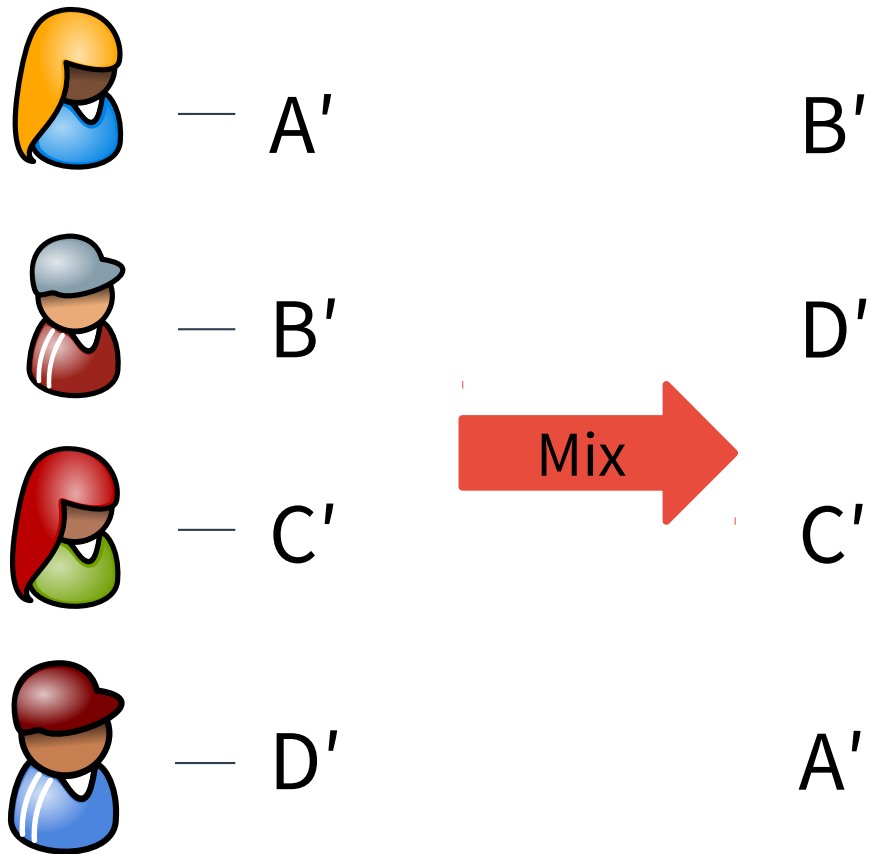


— D'

P2P Mixing



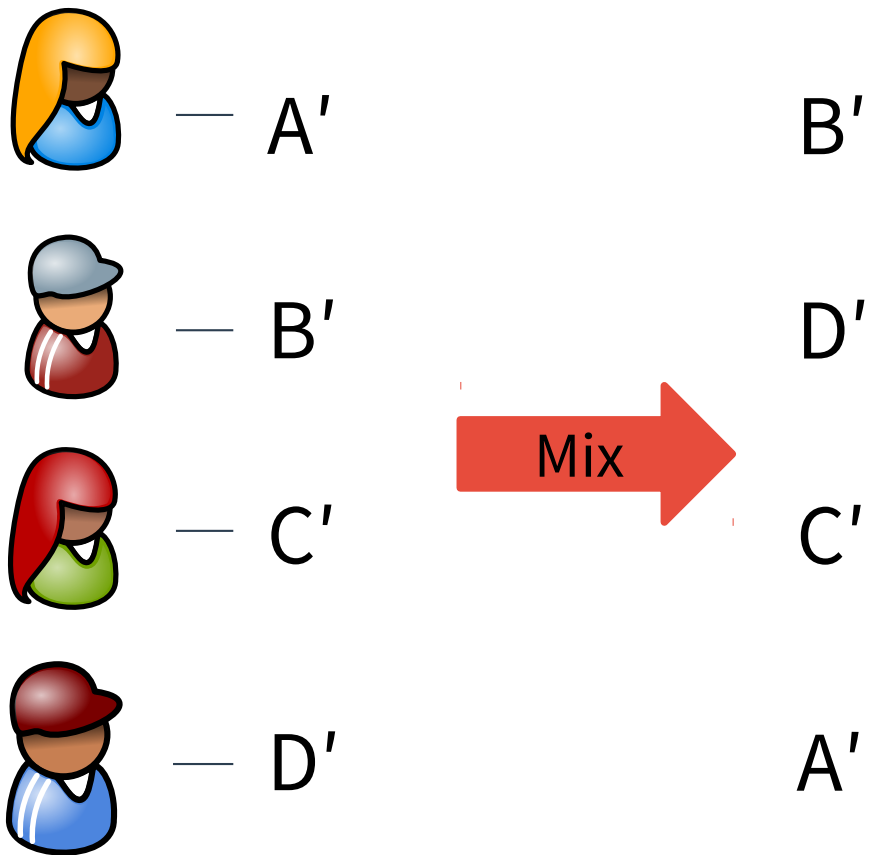
P2P Mixing



Confirmation

- Peers agree on the output and sign it

P2P Mixing



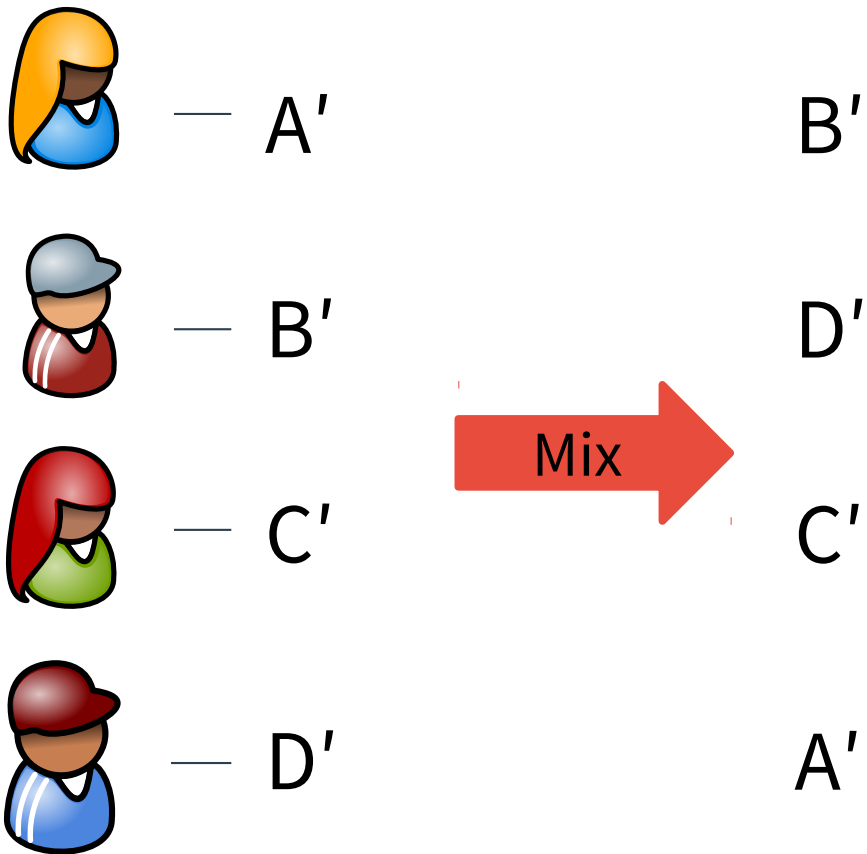
Confirmation

- Peers agree on the output and sign it

P2P Trust model

- No mutual trust, no third-party anonymity routers

P2P Mixing



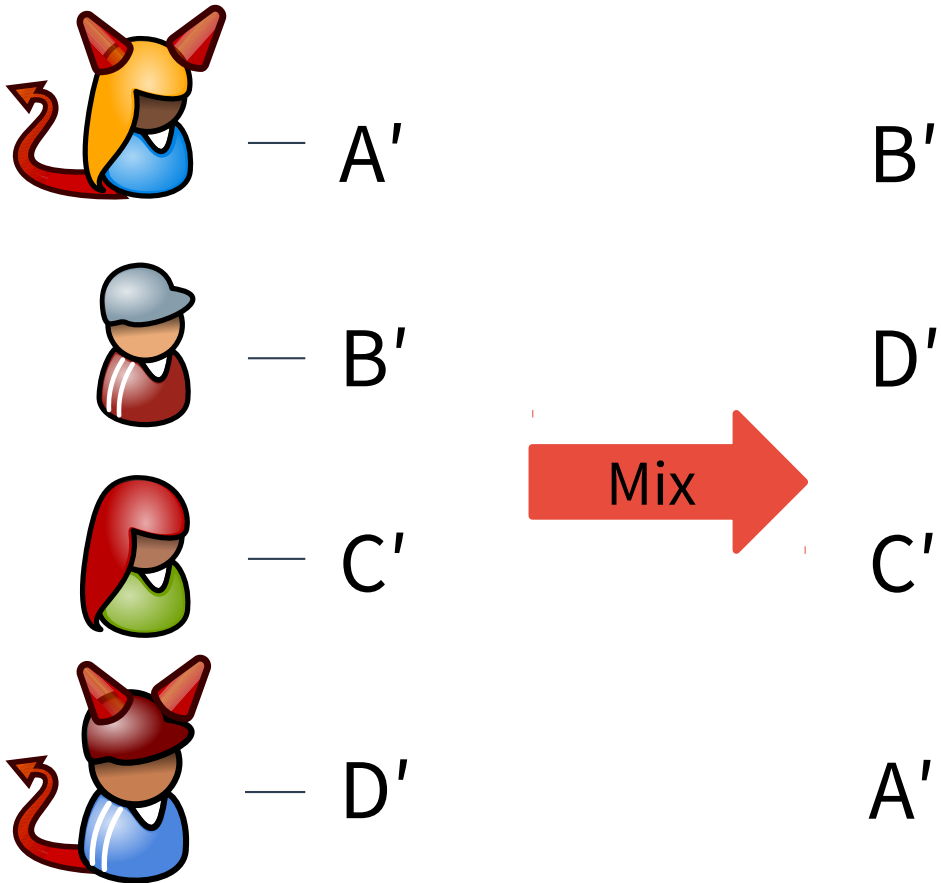
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P2P Trust model

- No mutual trust, no third-party anonymity routers
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P2P Mixing



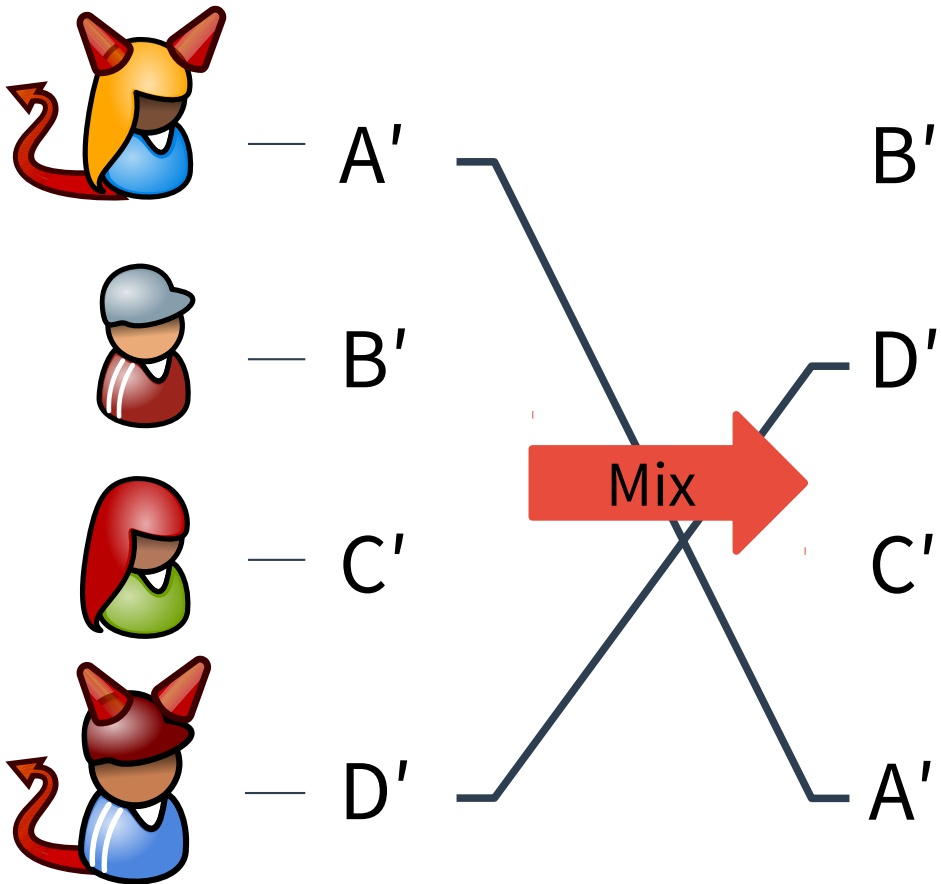
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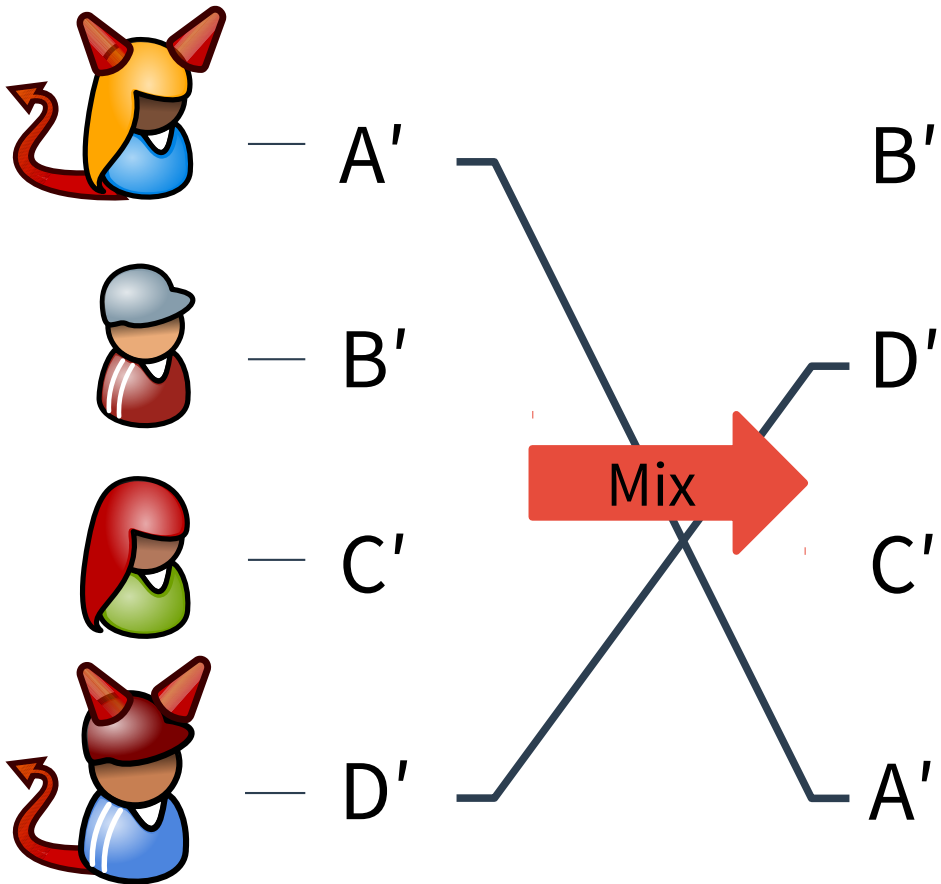
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P2P Mixing



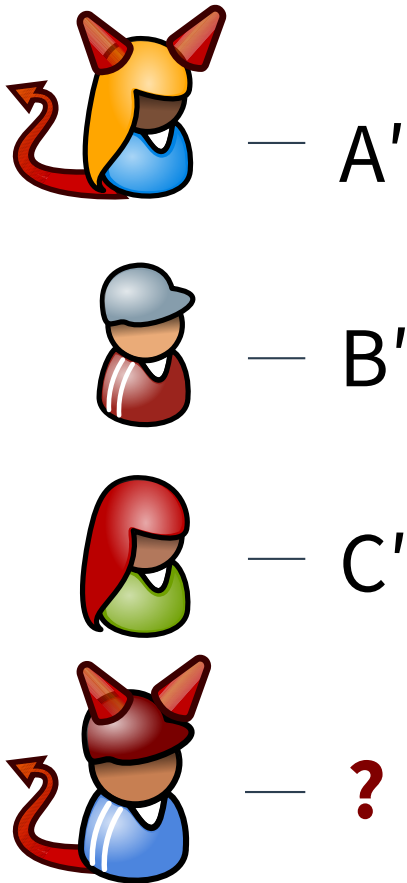
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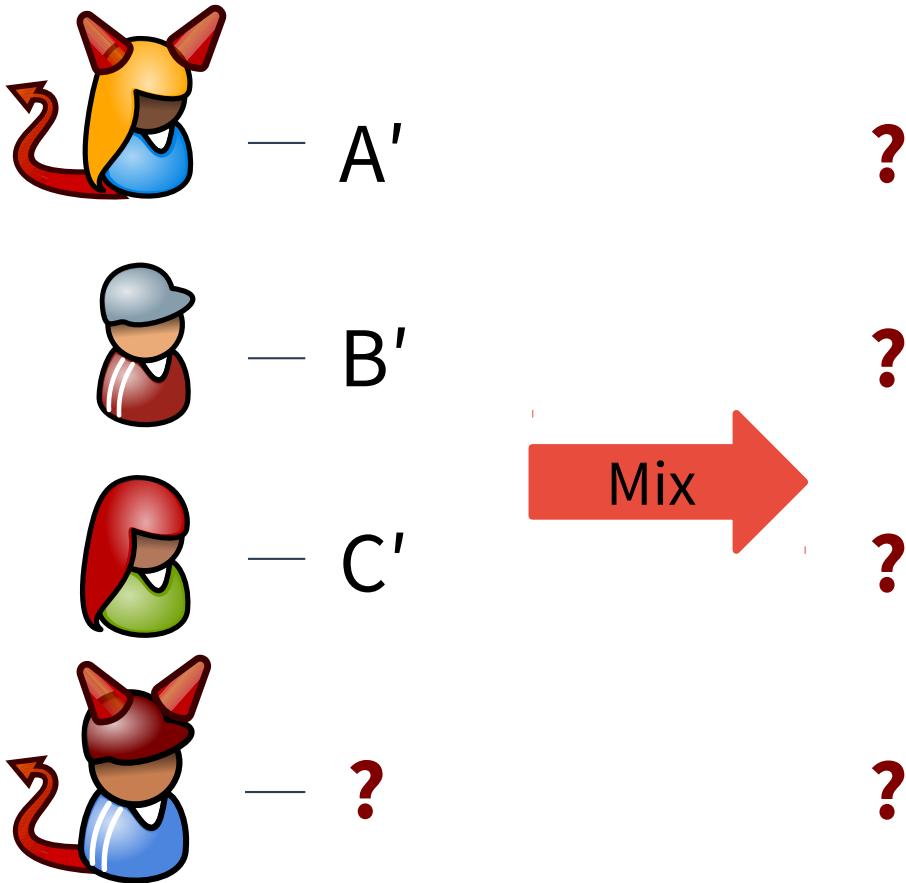
P2P Trust model

- No mutual trust, no third-party anonymity routers
- Bulletin board for communication, no trust
- Anonymity set is the set of honest users
- Protocol must terminate in the presence of malicious users

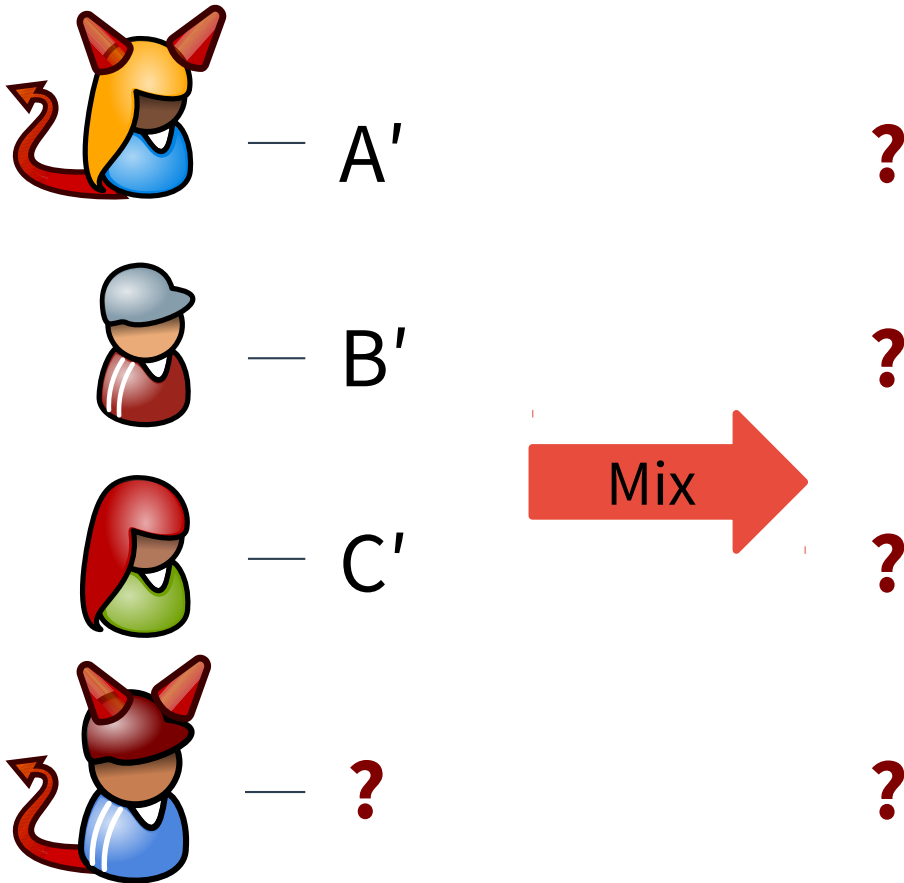
Disruption



Disruption



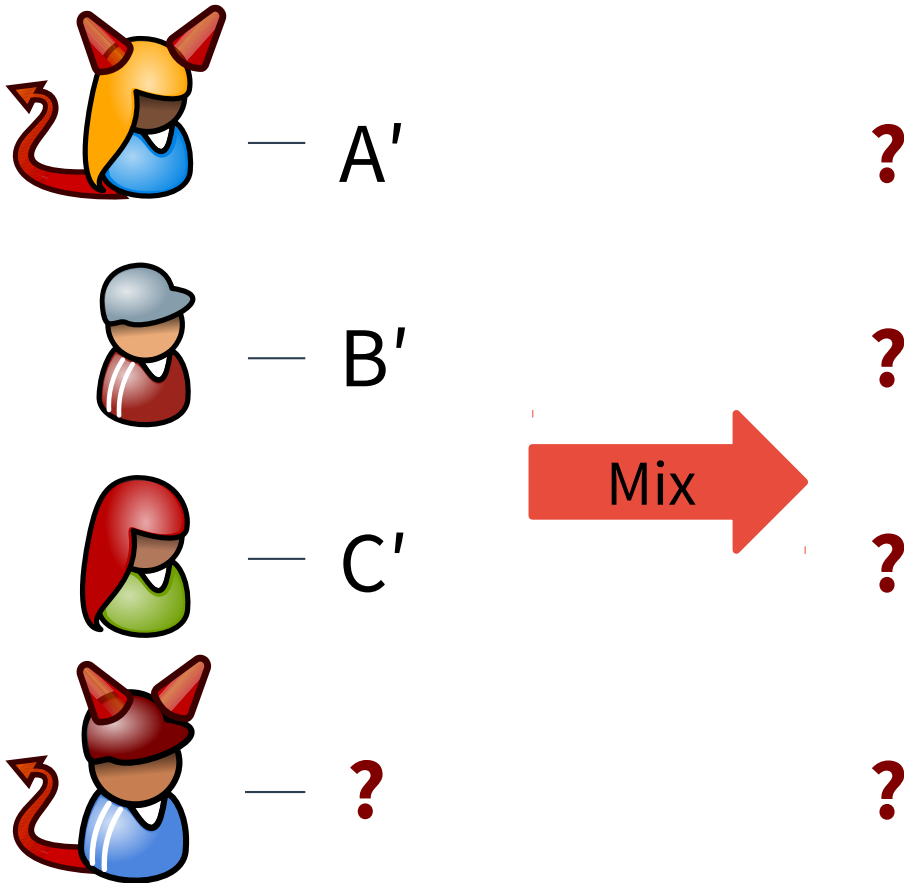
Disruption



Goal:

Kick out the disrupting user
and start from scratch.

Disruption



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Problem:

Anonymity

Handling Disruptions

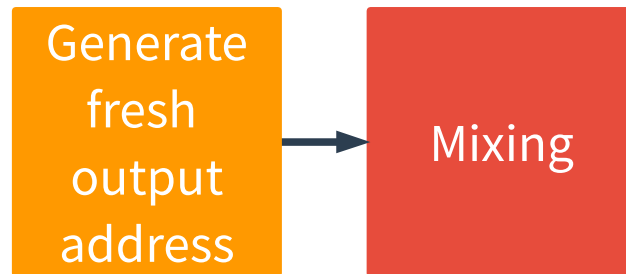
**IN CASE OF
DISRUPTION
BREAK ANONYMITY**



Flowchart of DiceMix + CoinJoin (= CoinShuffle++)

Generate
fresh
output
address

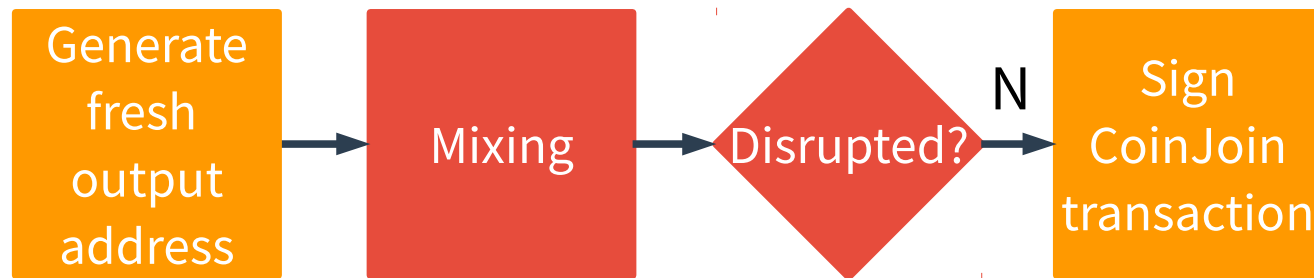
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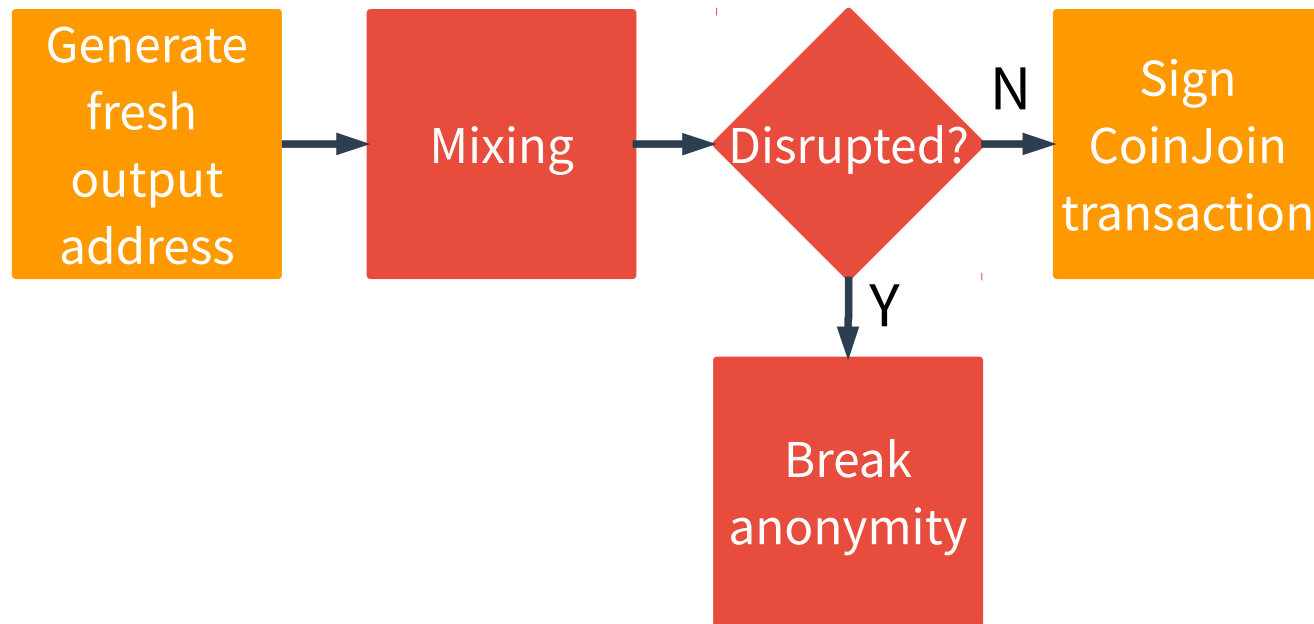
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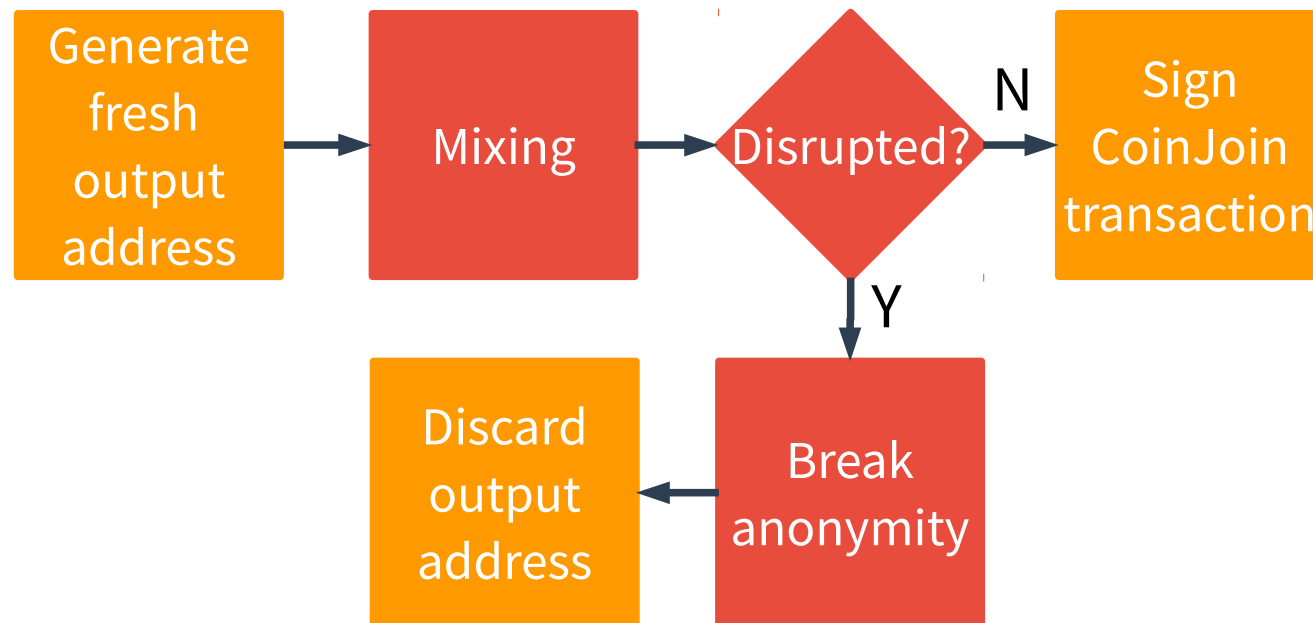
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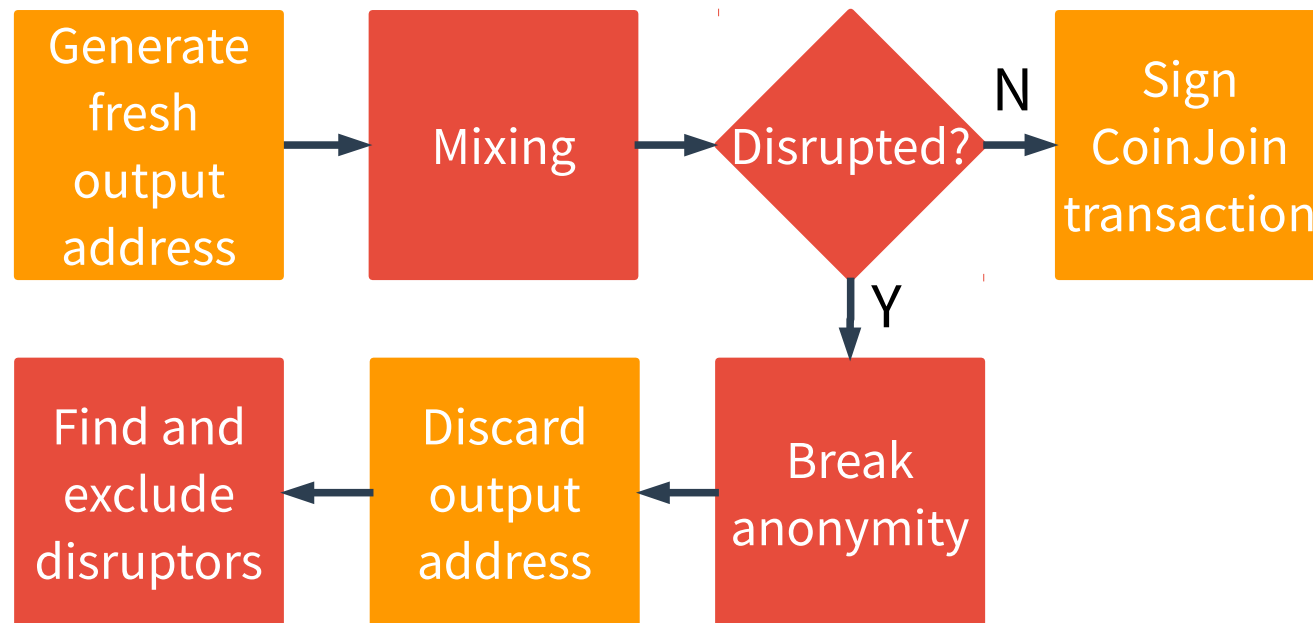
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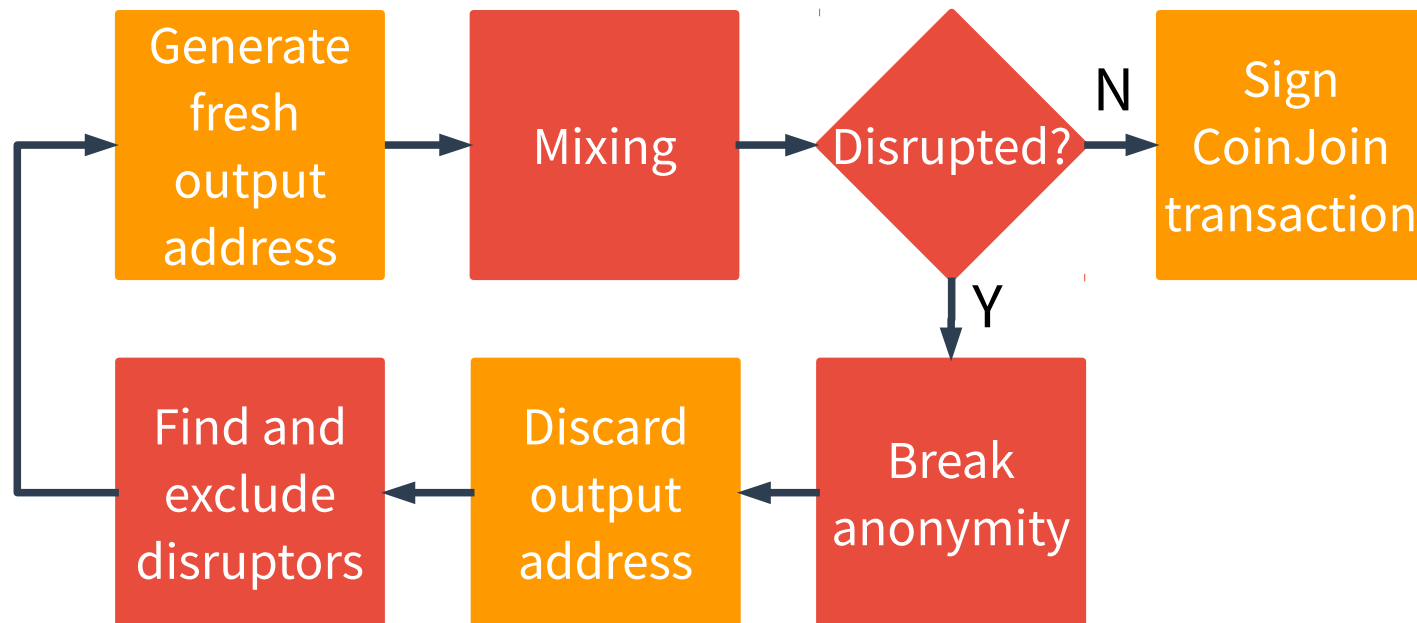
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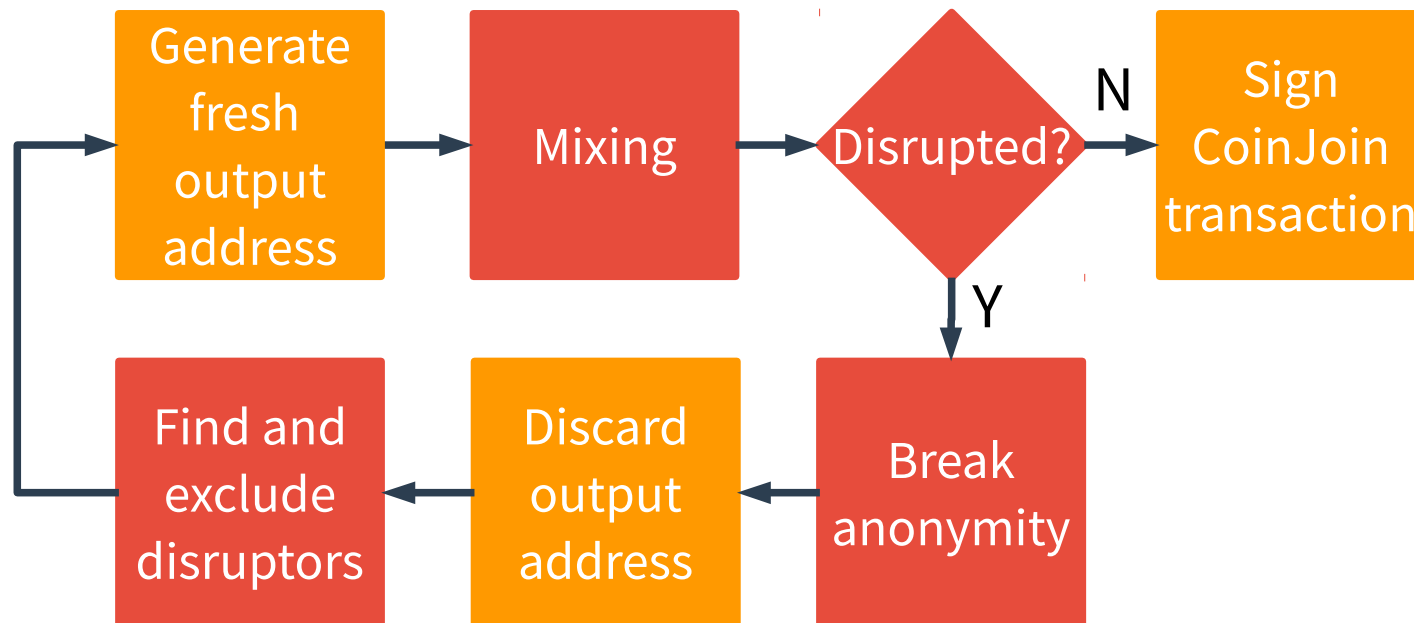
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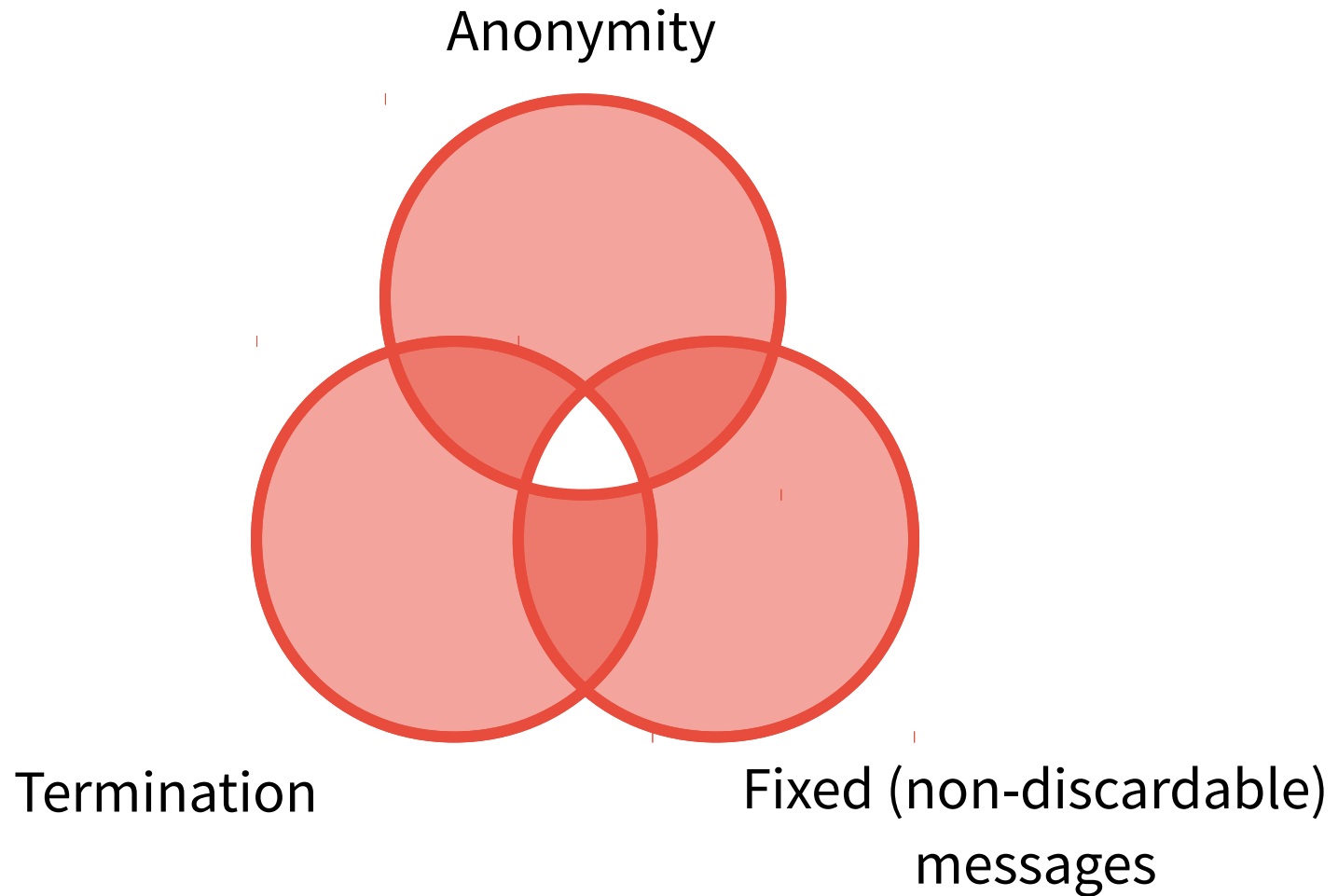


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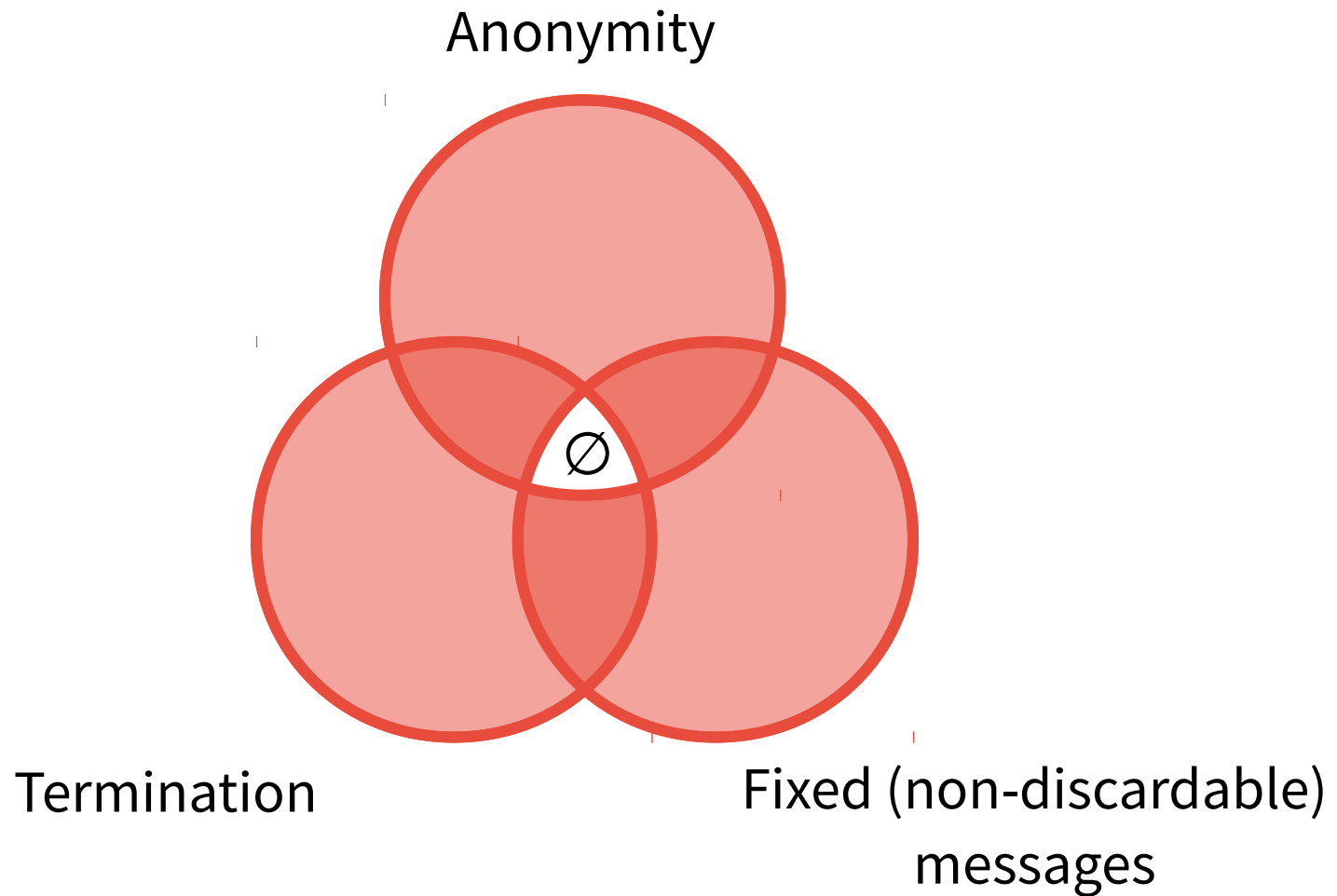


Possible because addresses are discardable

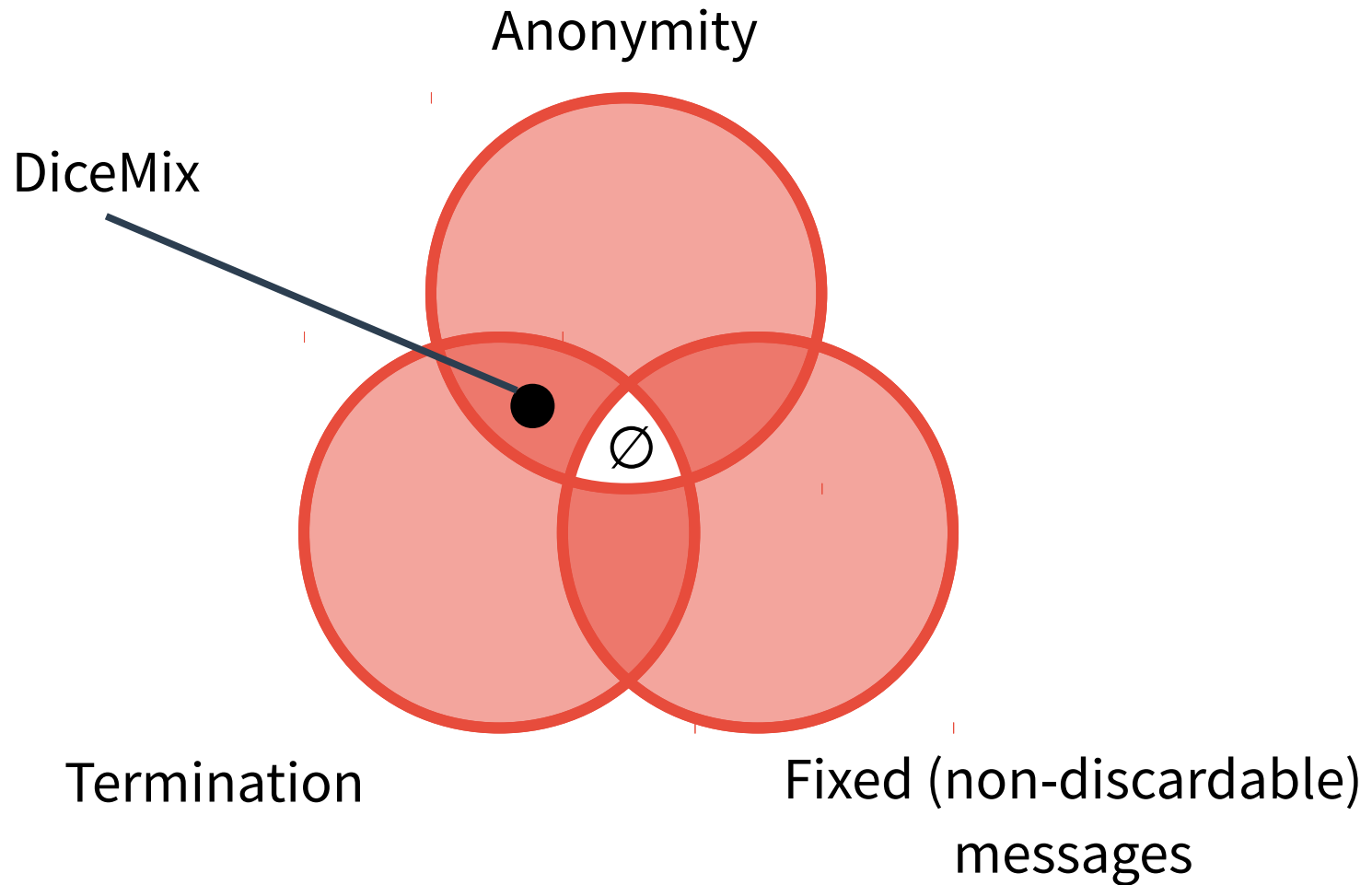
Discardability in P2P Mixing



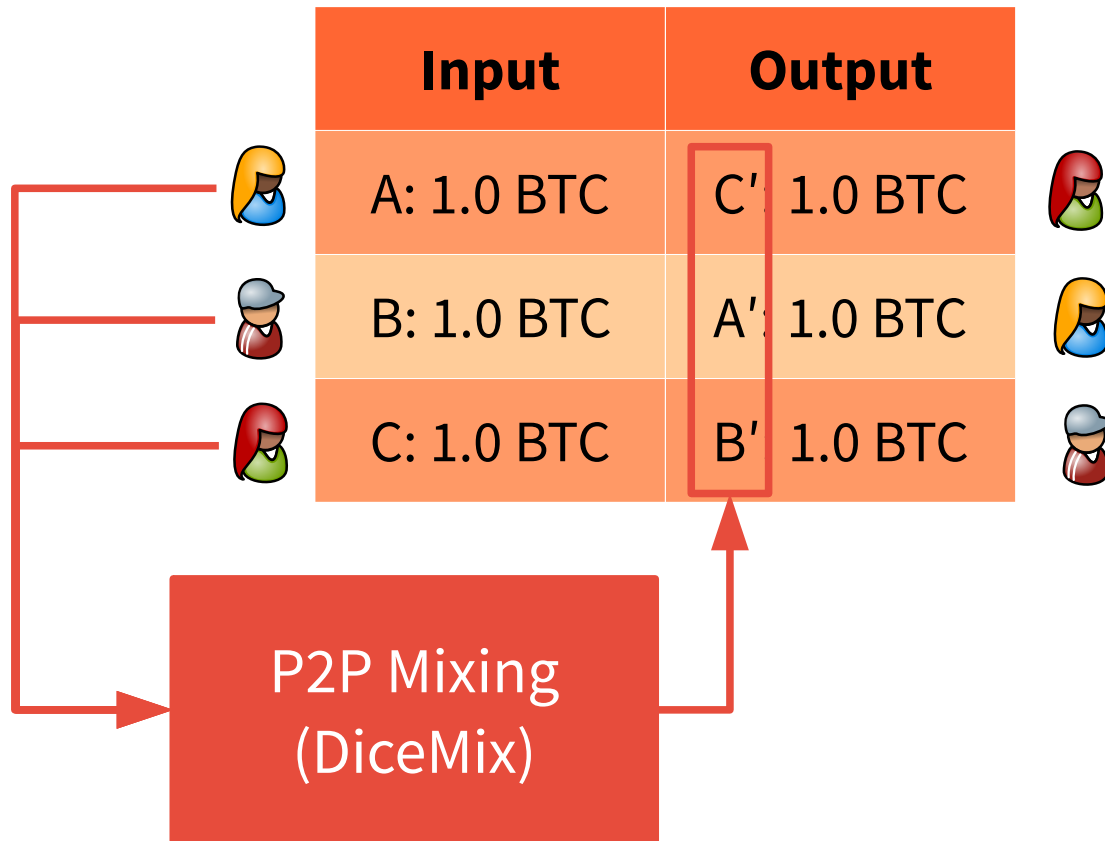
Discardability in P2P Mixing



Discardability in P2P Mixing



Mixing









Why Mixing Sucks: A Play in Three Acts

Bob wants to Mix Coins







**WANTS TO MIX
COINS**










1. Mixing Sucks

	Input	Output	
	A: 1.0 BTC	C': 1.0 BTC	
	B: 1.2 BTC	A': 1.0 BTC	
	C: 1.0 BTC	B': 1.2 BTC	








1. Mixing Sucks

	Input	Output	
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What to do
with the change?

2. Mixing Sucks Even More








	Input	Output	
	A: 1.0 BTC	C': 1.0 BTC	
	B: 1.2 BTC	A': 1.0 BTC	
	C: 1.0 BTC	R: 0.5 BTC	
		B': 0.5 BTC	
		B'': 0.2 BTC	

2. Mixing Sucks Even More

	Input	Output	
	A: 1.0 BTC	C': 1.0 BTC	
	B: 1.2 BTC	A': 1.0 BTC	
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		B': 0.5 BTC	
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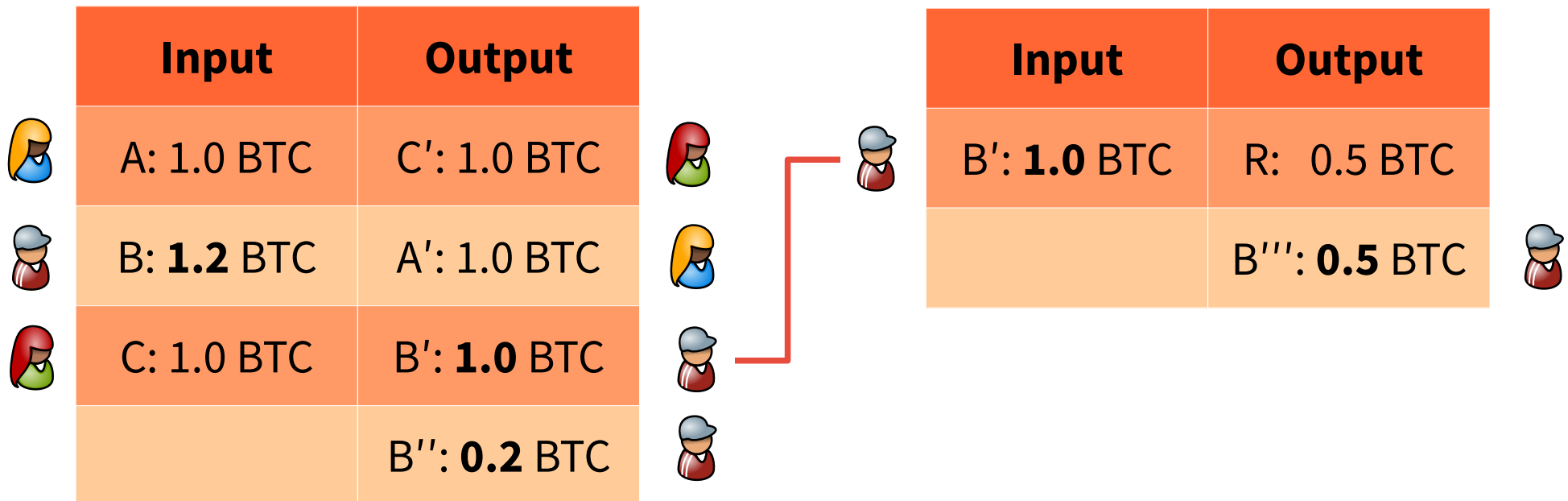
Bob's message in P2P mixing protocol:
(B', 0.5)

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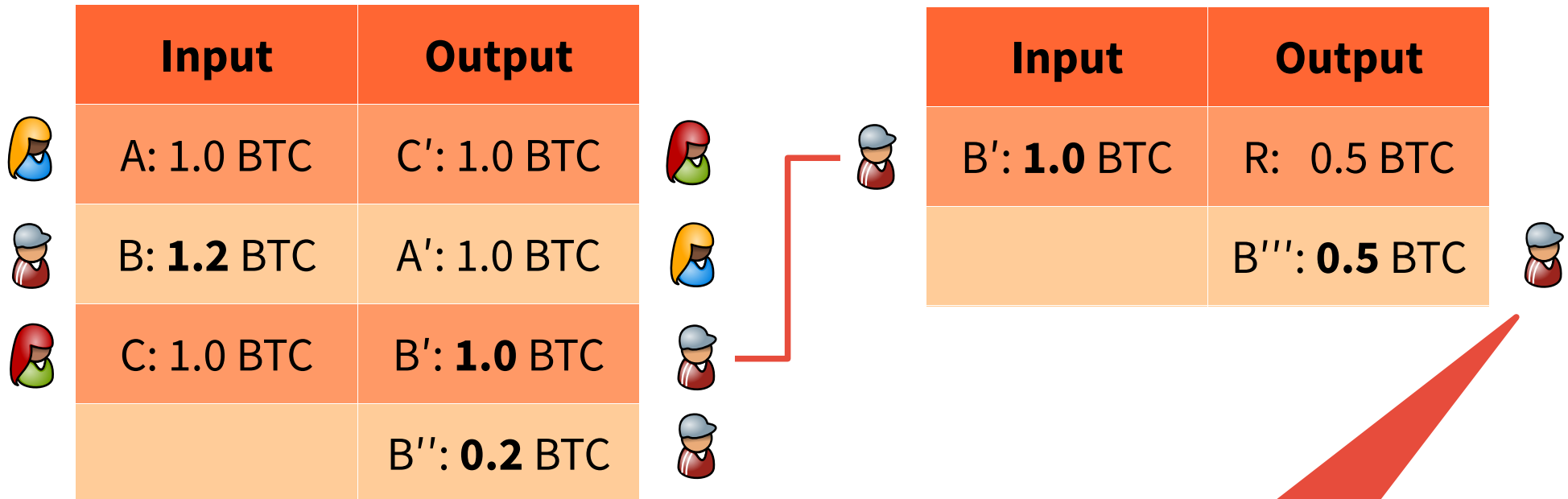
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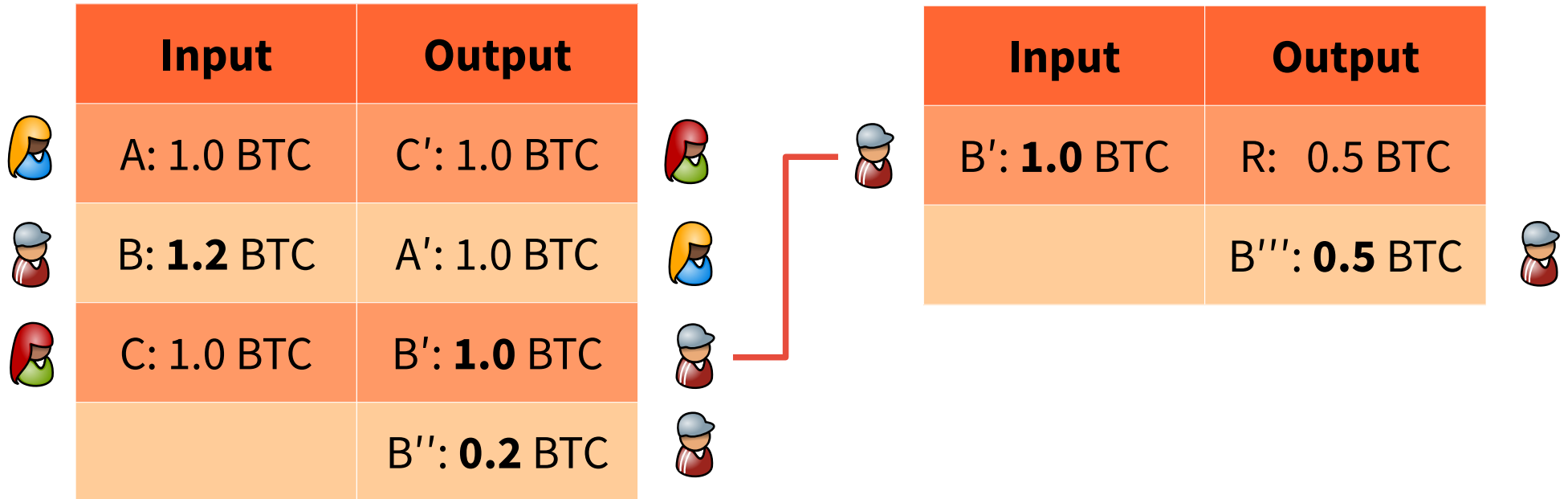


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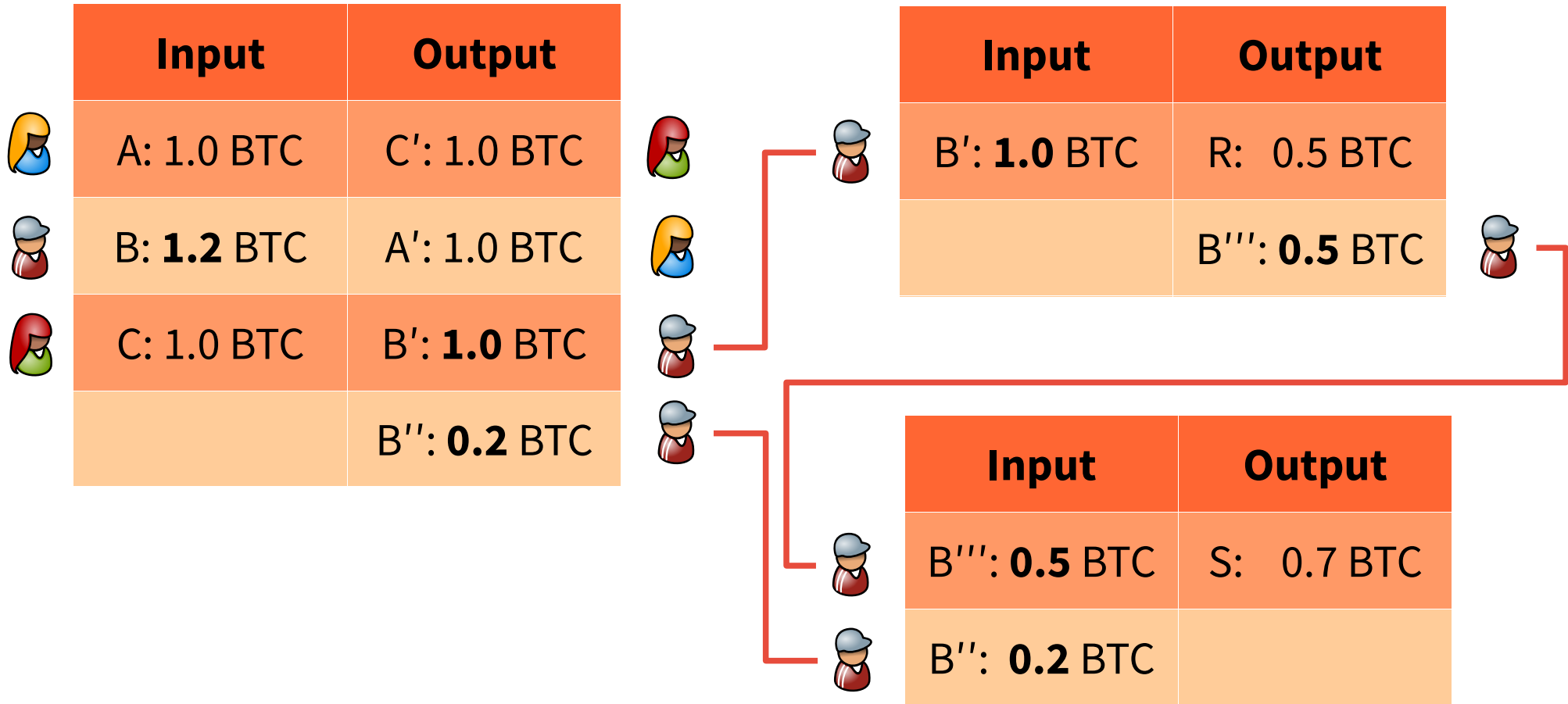


I need two transactions?!

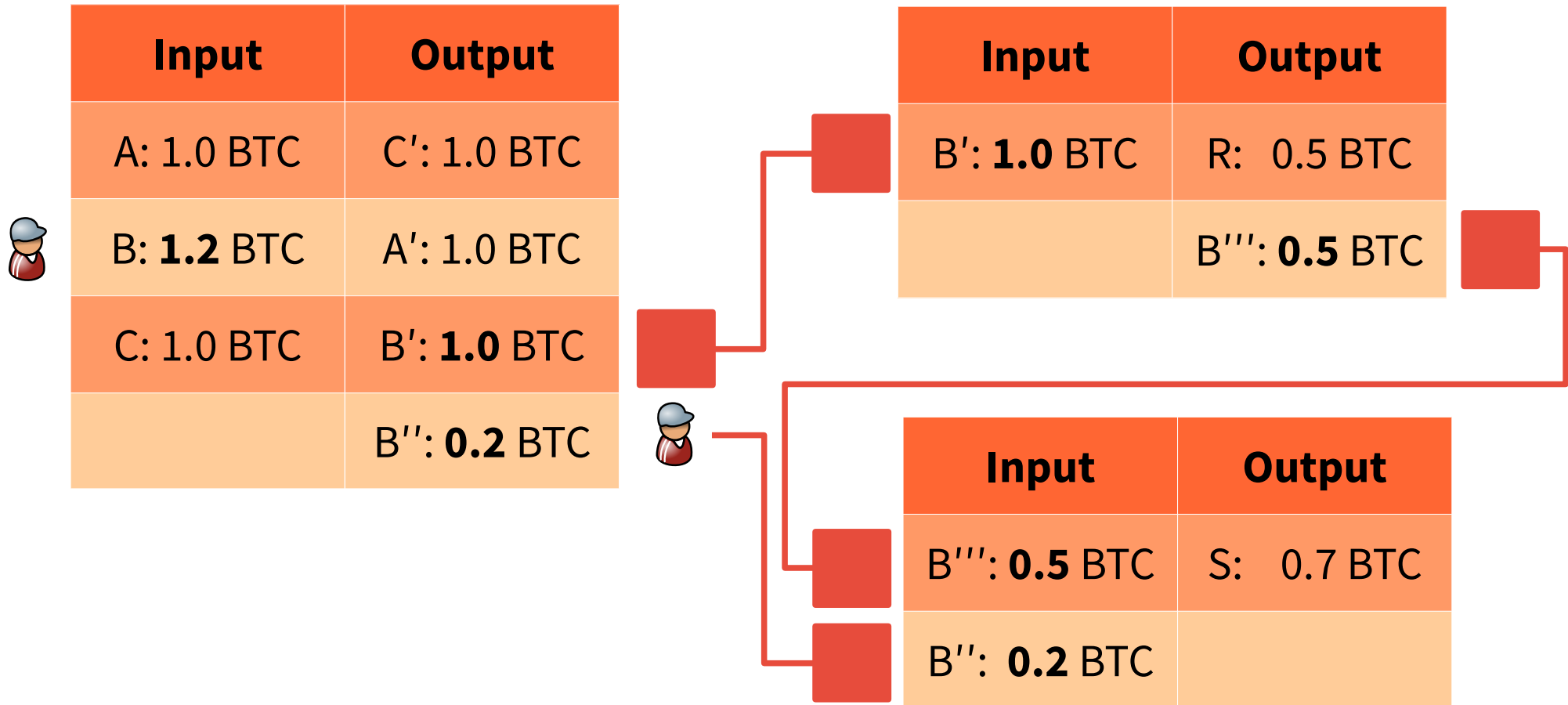
3. Mixing Sucks, Really!



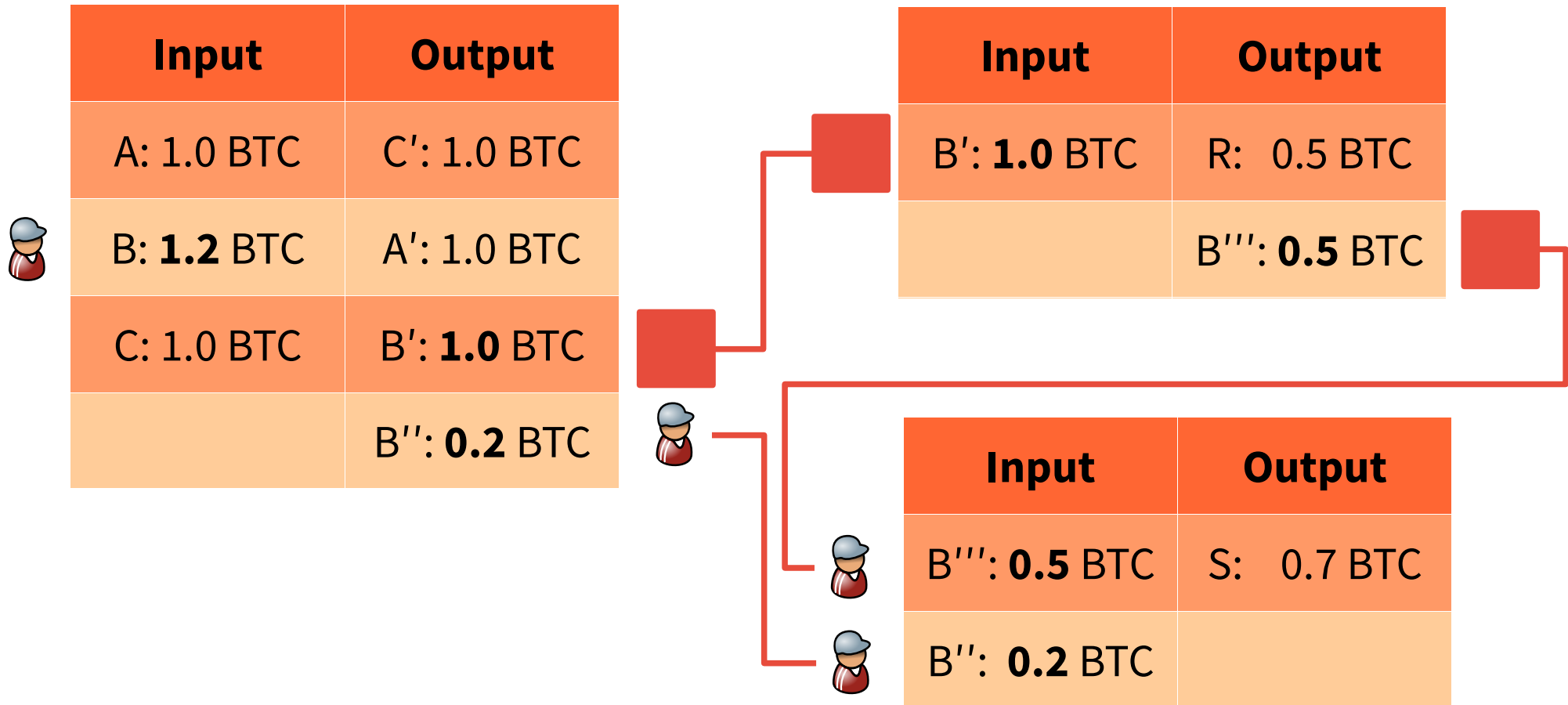
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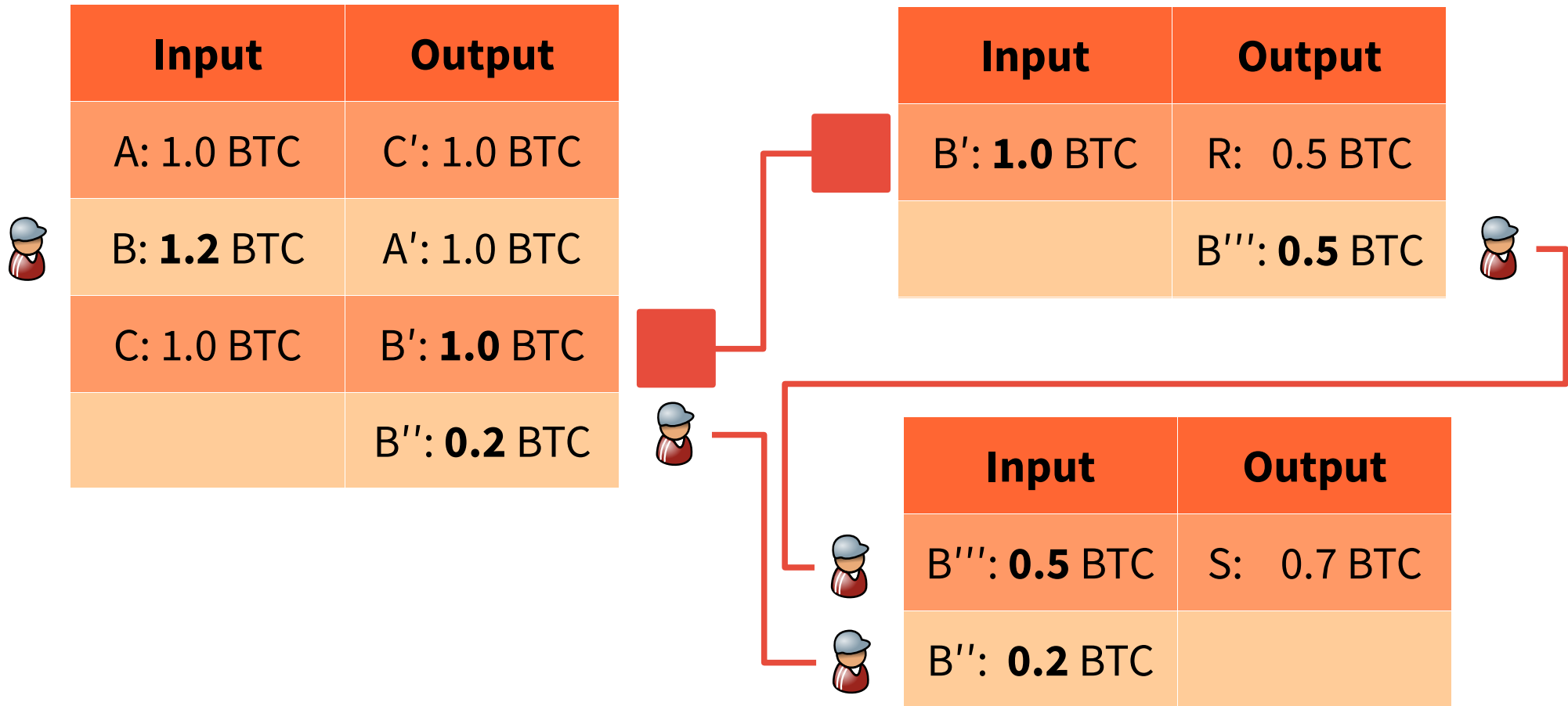
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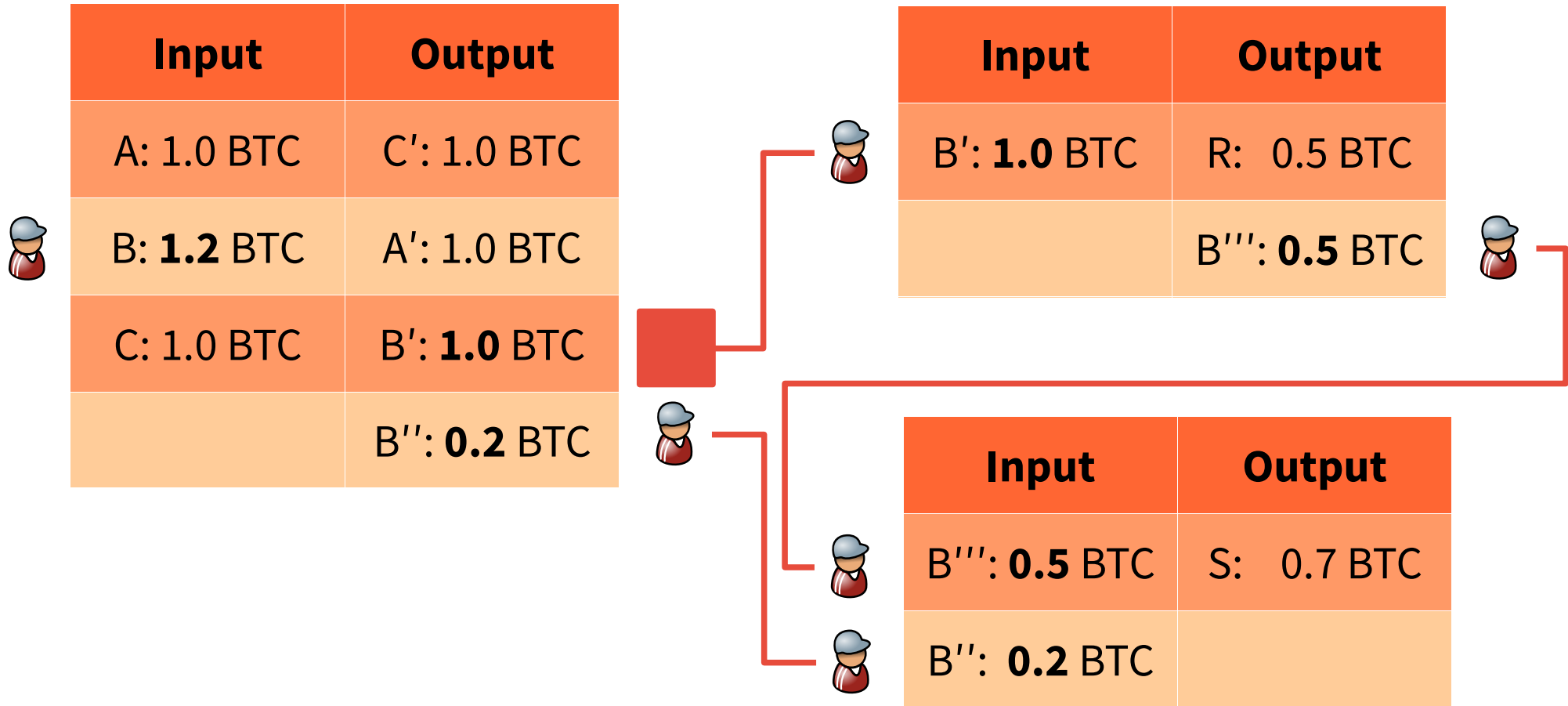
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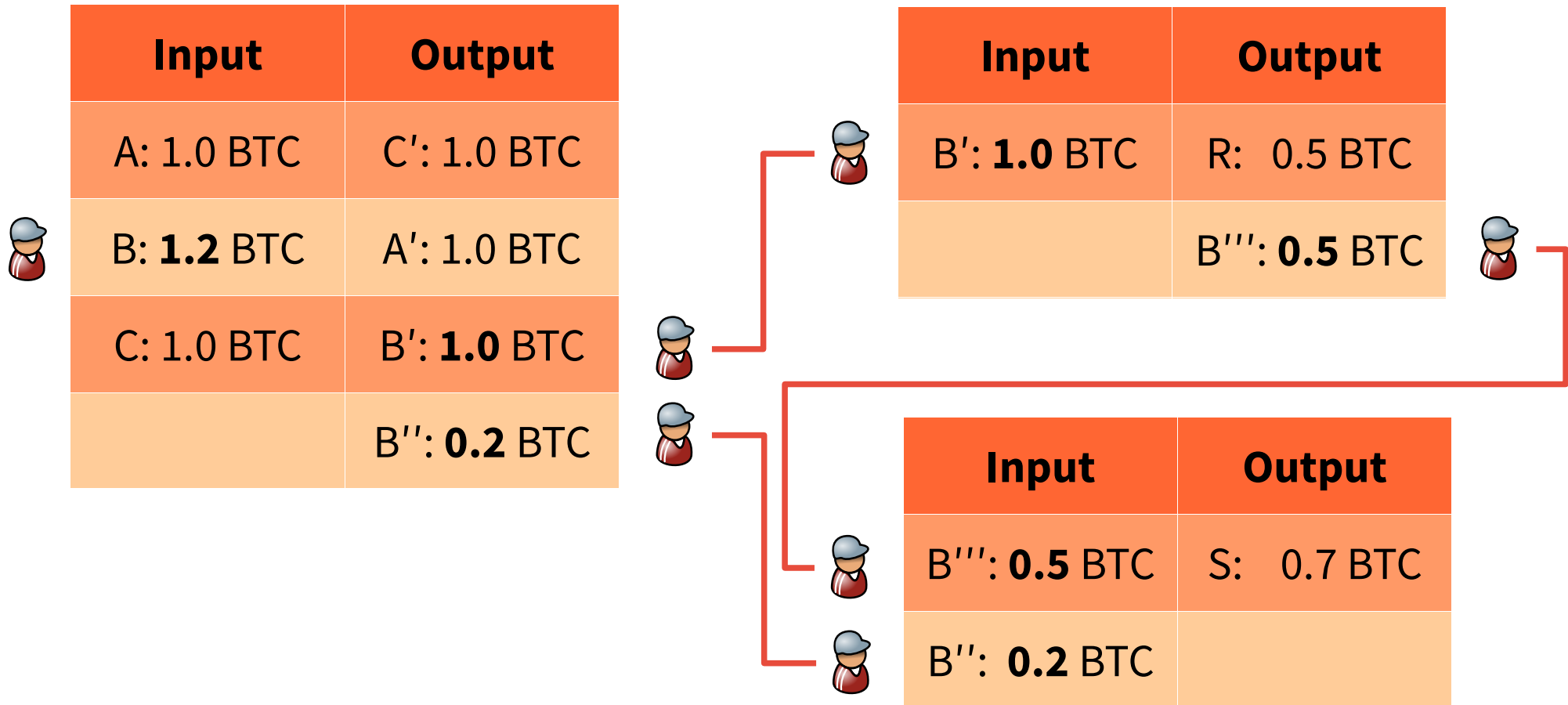
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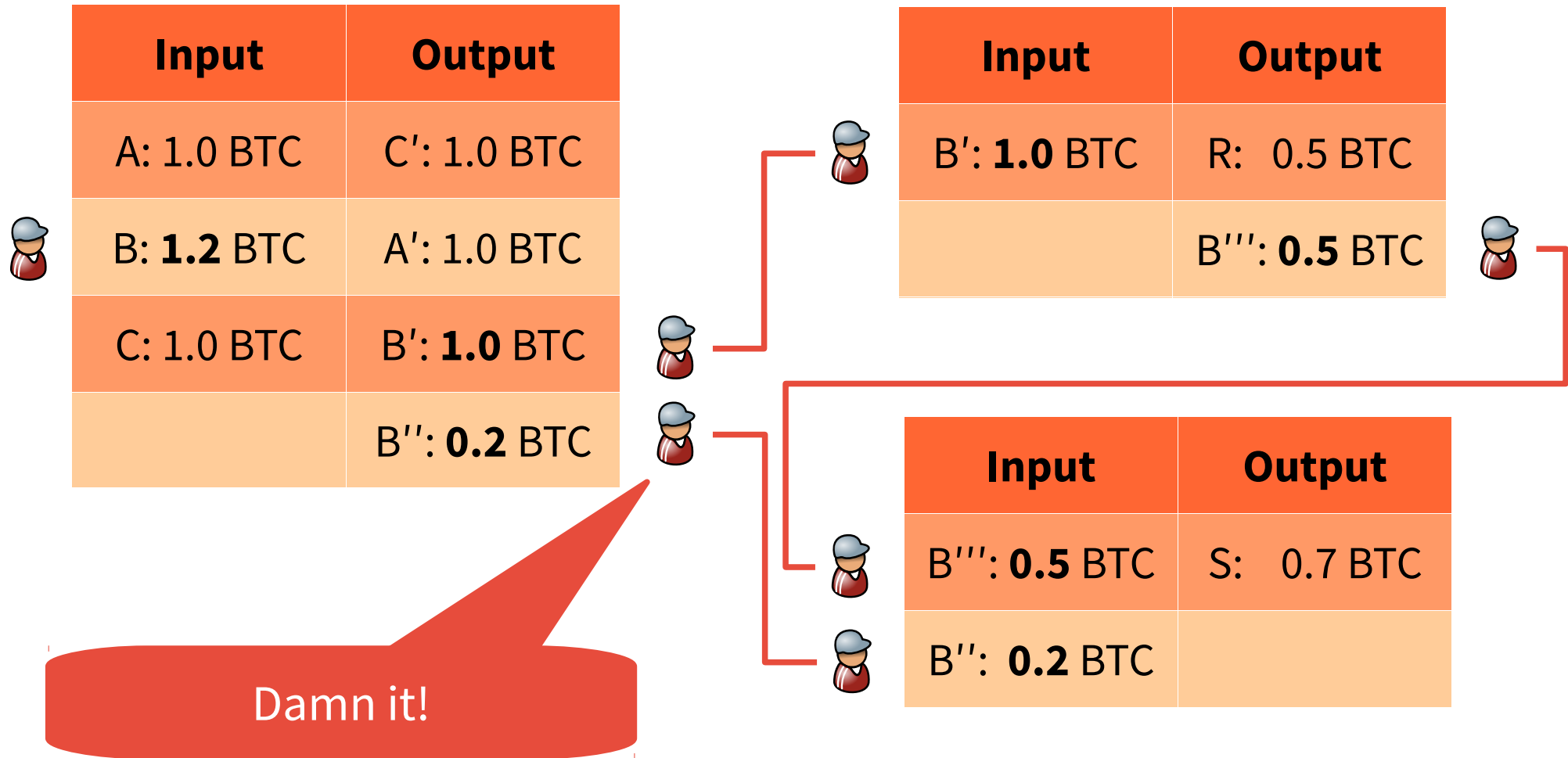
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**WANTS TO MIX
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BUT GOT DEANONYMIZED

Many Problems

Root of all evil:
transacted values are public

Many Problems

Root of all evil:
transacted values are public

$$1.0 + 0.2 = 1.2$$

$$0.5 + 0.5 = 1.0$$

ValueShuffle

Let's Add Confidential Transactions

Homomorphic Commitments

$$c = \text{Com}(x, r)$$

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- Hiding: given just c , you don't learn anything about x

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- Hiding: given just c , you don't learn anything about x
- Binding: you cannot open c to anything but x (and create money)

$$\text{Com}(x_1, r_1) + \text{Com}(x_2, r_2) = \text{Com}(x_1 + x_2, r_1 + r_2)$$

CoinJoin With Confidential Transactions







	Input	Output	
	A: Com(5.4, $r_{in,A}$)	C': Com(0.1, $r_{out,C'}$)	
	B: Com(1.2, $r_{in,B}$)	B': Com(0.7, $r_{out,B'}$)	
	C: Com(0.3, $r_{in,C}$)	RA: Com(0.4, $r_{out,A}$)	
		RC: Com(0.2, $r_{out,C}$)	
		A': Com(5.0, $r_{out,A'}$)	
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Com(0, r)

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Reveal excess value
to open the sum commitment







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Reveal excess value
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$$\text{Com}(0, r) = \text{Com}(0, 0)$$







CoinJoin With Confidential Transactions

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We need to compute the sum r such that individual summands are not revealed.

CoinJoin With Confidential Transactions

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		RB: Com(0.5, $r_{out,B}$)	
		F: 0.0, $-r$	

CoinJoin With Confidential Transactions







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Com(0, 0)







ValueShuffle



Sanity Check: Are Messages Discardable?

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		RC: Com(0.2, $r_{out,C}$)	
		A': Com(5.0, $r_{out,A'}$)	
		RB: Com(0.5, $r_{out,B}$)	

Bob's messages in mixing protocol:

(B', Com(0.7, $r_{out,B'}$), $aux_{B'}$) and (RB, Com(0.5, $r_{out,B}$), aux_{RB})

Sanity Check: Are Messages Discardable?







	Input	Output	
	A: Com(5.4, $r_{in,A}$)	C': Com(0.1, $r_{out,C'}$)	
	B: Com(1.2, $r_{in,B}$)	B': Com(0.7, $r_{out,B'}$)	
	C: Com(0.3, $r_{in,C}$)	RA: Com(0.4, $r_{out,A}$)	
		RC: Com(0.2, $r_{out,C}$)	
		A': Com(5.0, $r_{out,A'}$)	
		RB: Com(0.5, $r_{out,B}$)	

Discardable change address

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Sanity Check: Are Messages Discardable?







	Input	Output	
	A: Com(5.4, $r_{in,A}$)	C': Com(0.1, $r_{out,C'}$)	
	B: Com(1.2, $r_{in,B}$)	B': Com(0.7, $r_{out,B'}$)	
	C: Com(0.3, $r_{in,C}$)	RA: Com(0.4, $r_{out,A}$)	
		RC: Com(0.2, $r_{out,C}$)	
		Discardable commitments : Com(5.0, $r_{out,A'}$)	
		RB: Com(0.5, $r_{out,B}$)	

Discardable commitments

Bob's messages in mixing protocol:

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	C: Com(0.3, $r_{in,C}$)	RA: Com(0.4, $r_{out,A}$)	
		RC: Com(0.2, $r_{out,C}$)	
		RB: Com(0.5, $r_{out,B}$)	

Discardable aux info
(range proofs)

Bob's messages in mixing protocol:
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Sanity Check: Are Messages Discardable?

	Input	Output	
	A: Com(5.4, $r_{in,A}$)	C': Com(0.1, $r_{out,C'}$)	
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Discardable recipient address
(BIP 32, stealth addresses, ...)

Bob's messages in mixing protocol:

(B', Com(0.7, $r_{out,B'}$), $aux_{B'}$) and (RB, Com(0.5, $r_{out,B}$), aux_{RB})

CoinJoin as It Should Be

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- No problems with change addresses



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CoinJoin as It Should Be

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Great synergy:
value privacy and unlinkability

Privacy Pays Off!

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- CoinJoin transaction smaller than set of individual transactions

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- We save
 - Precious space in the blockchain
 - Verification time
- User saves fees!



**WANTS TO MIX
COINS**



AND SAVES FEES!

Variants of DiceMix

DiceMix

- $4 + 2f$ communication rounds
- Some heavy computation if messages are large (Polynomial factorization in finite fields)
- Variant in the paper

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DiceMix Light

- $5 + 3f$ communication rounds
- No heavy computation
- Simpler protocol
- <https://github.com/ElementsProject/dicemix>

Practical Issues

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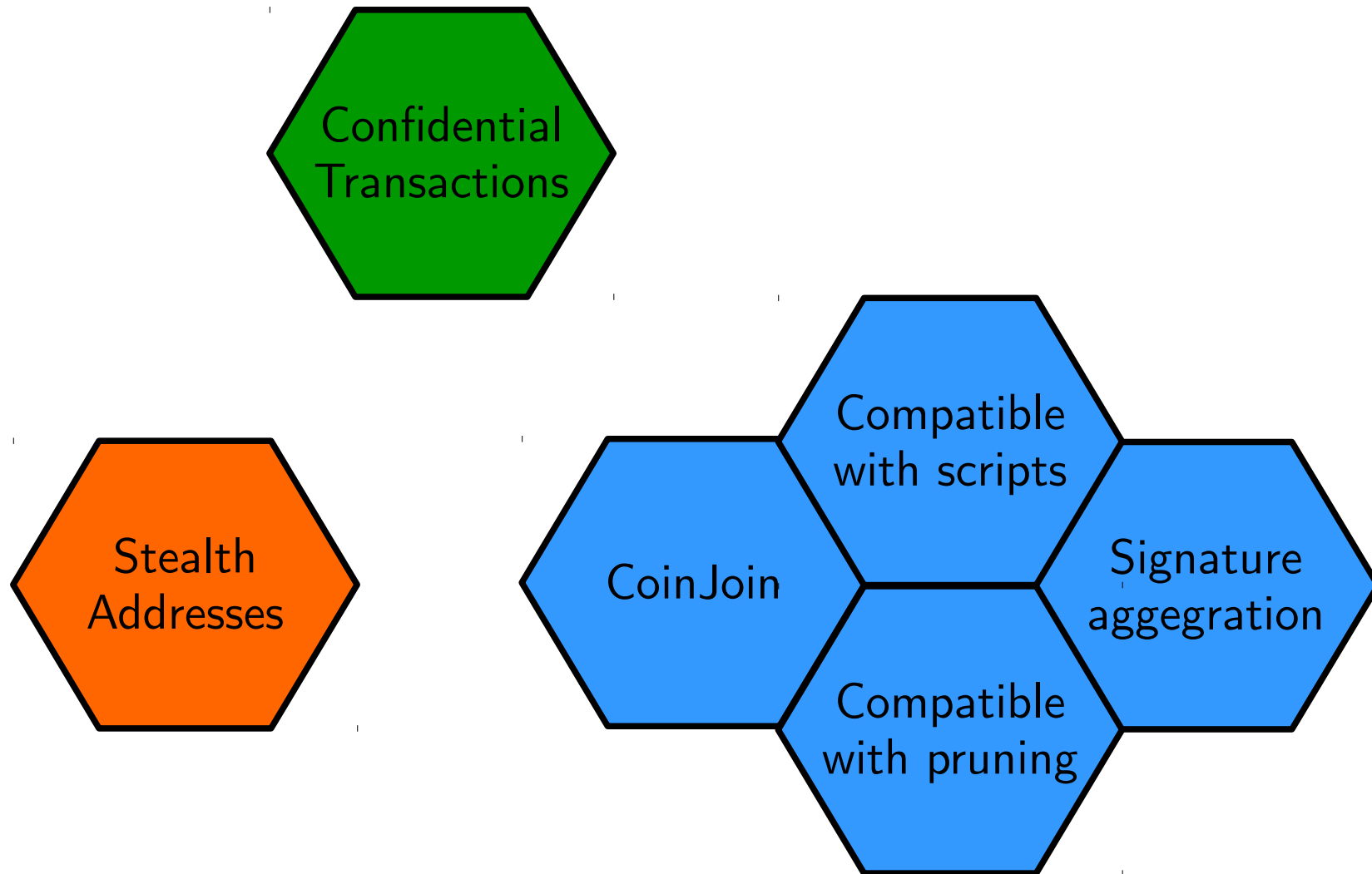
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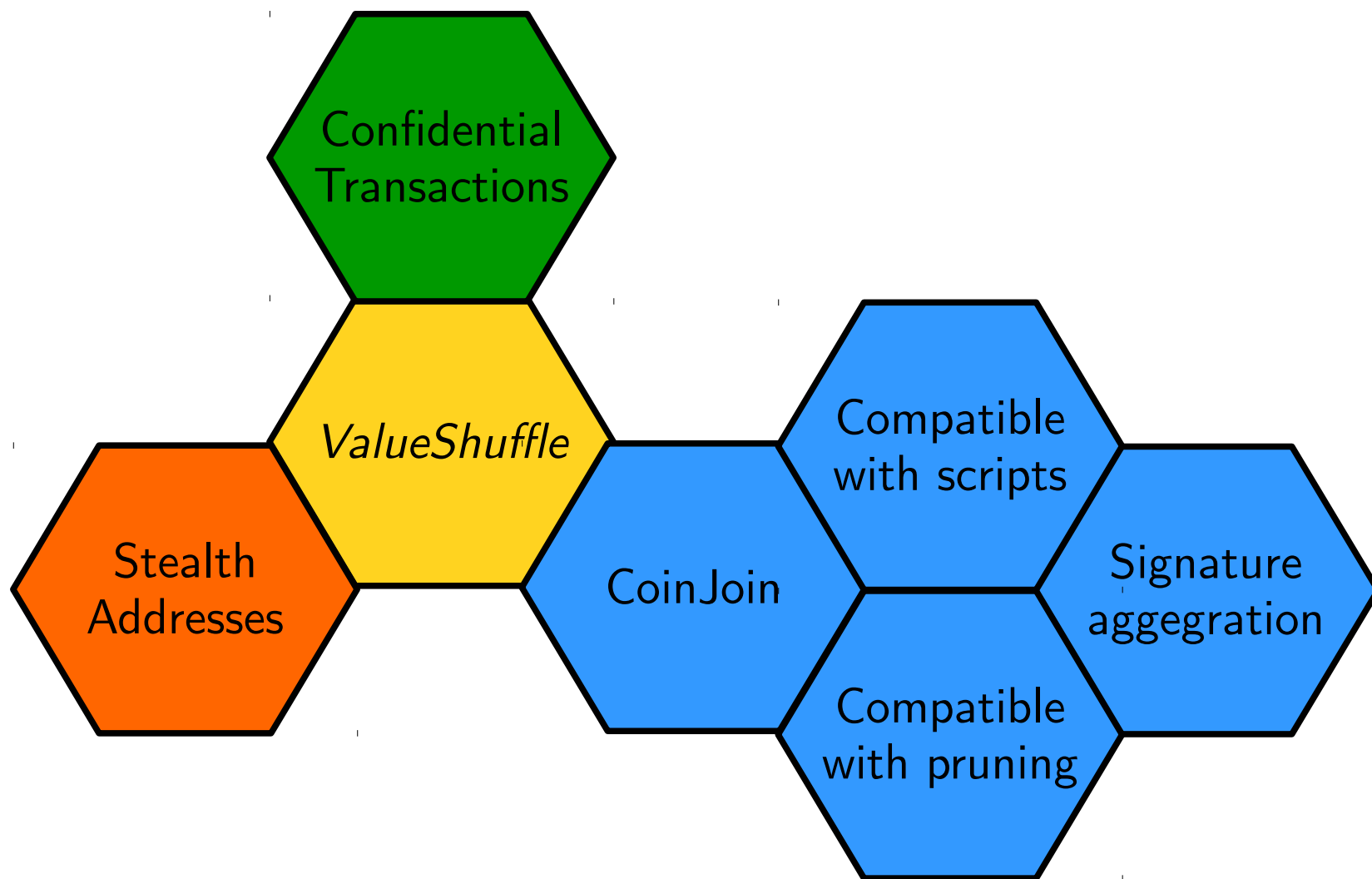
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- Other issues?

ValueShuffle in the Bitcoin Privacy Landscape

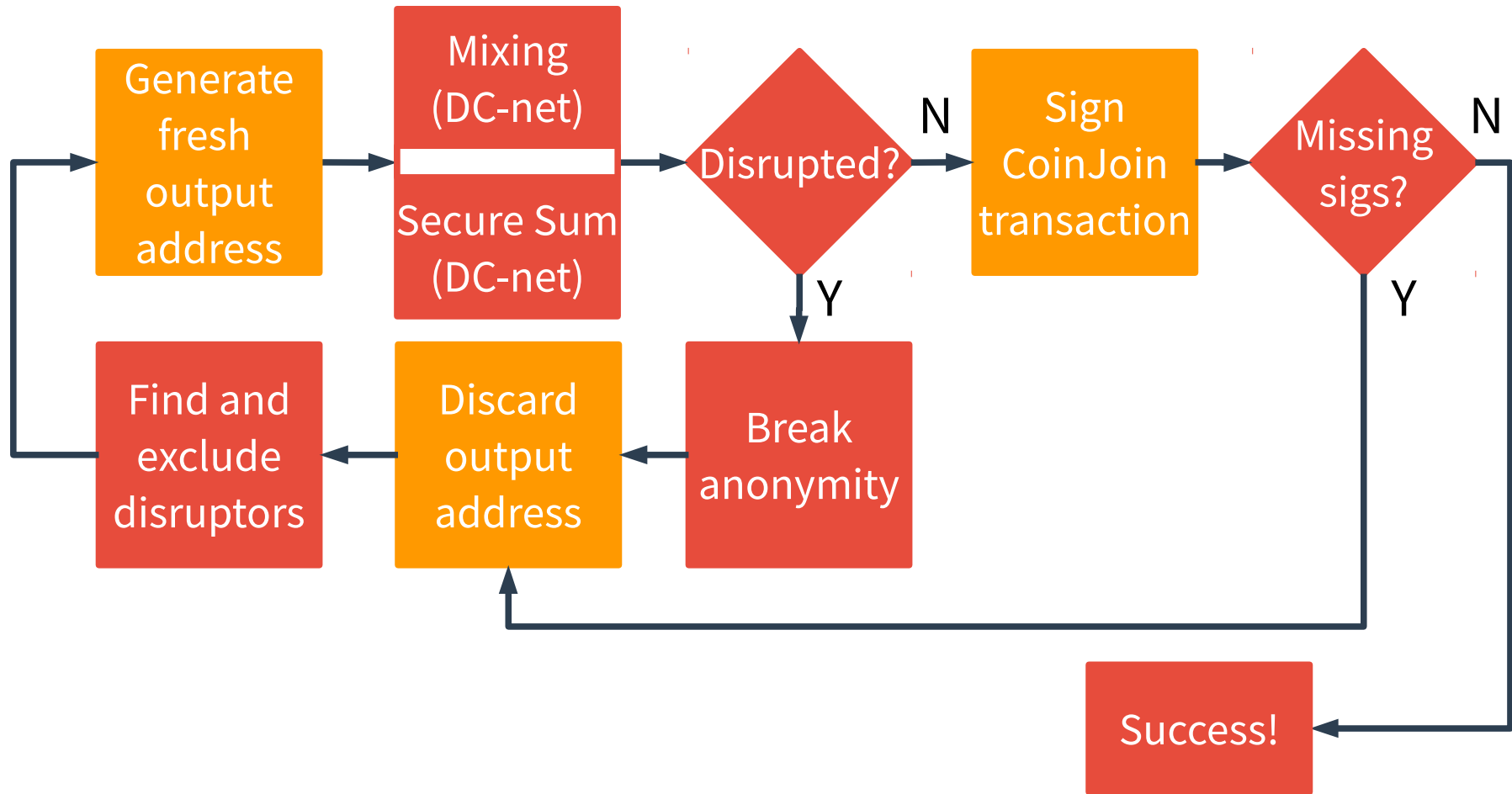


ValueShuffle in the Bitcoin Privacy Landscape

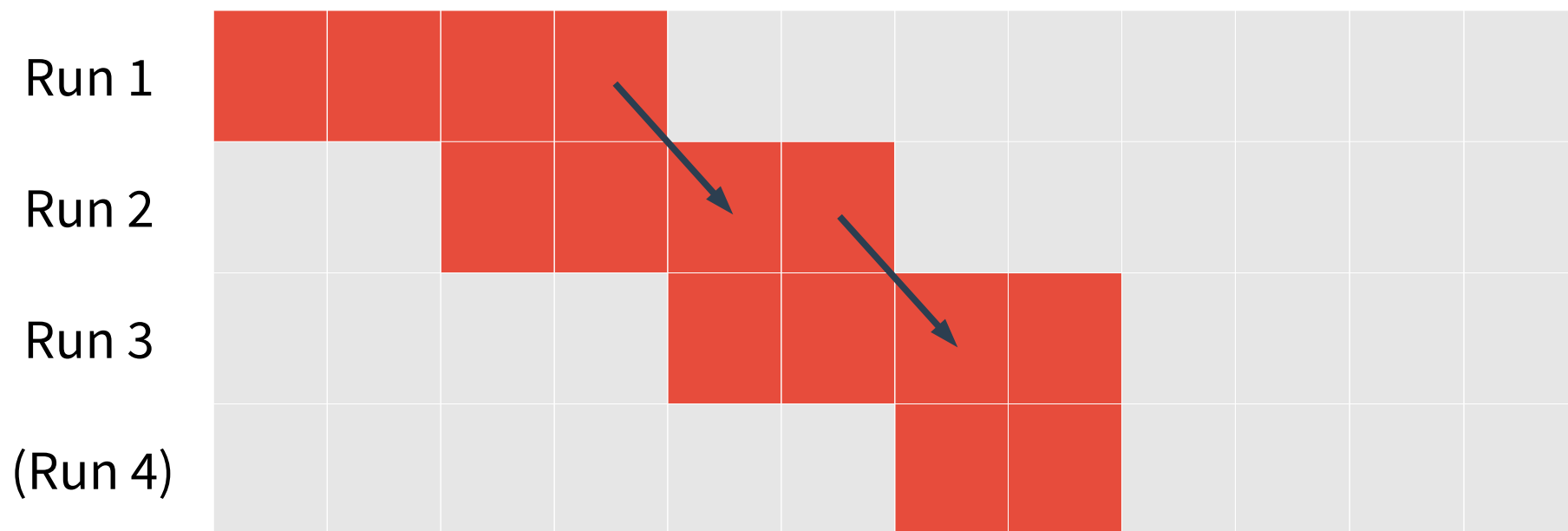


Backup Slides

Flowchart of ValueShuffle



Performance



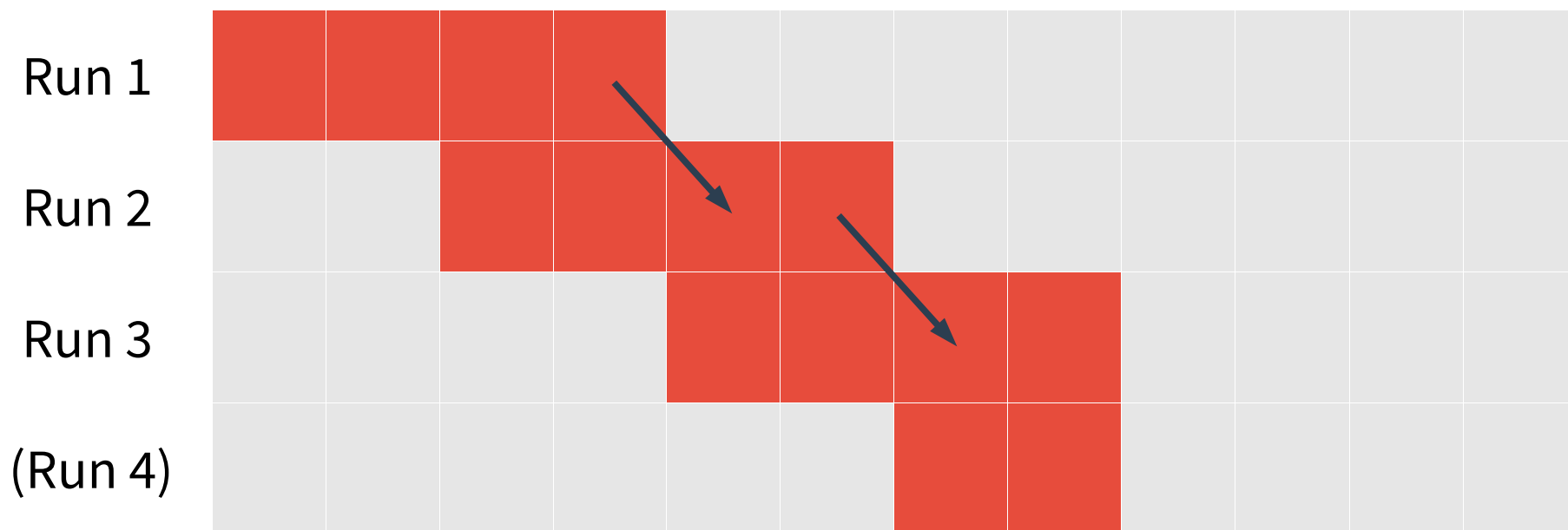
Performance



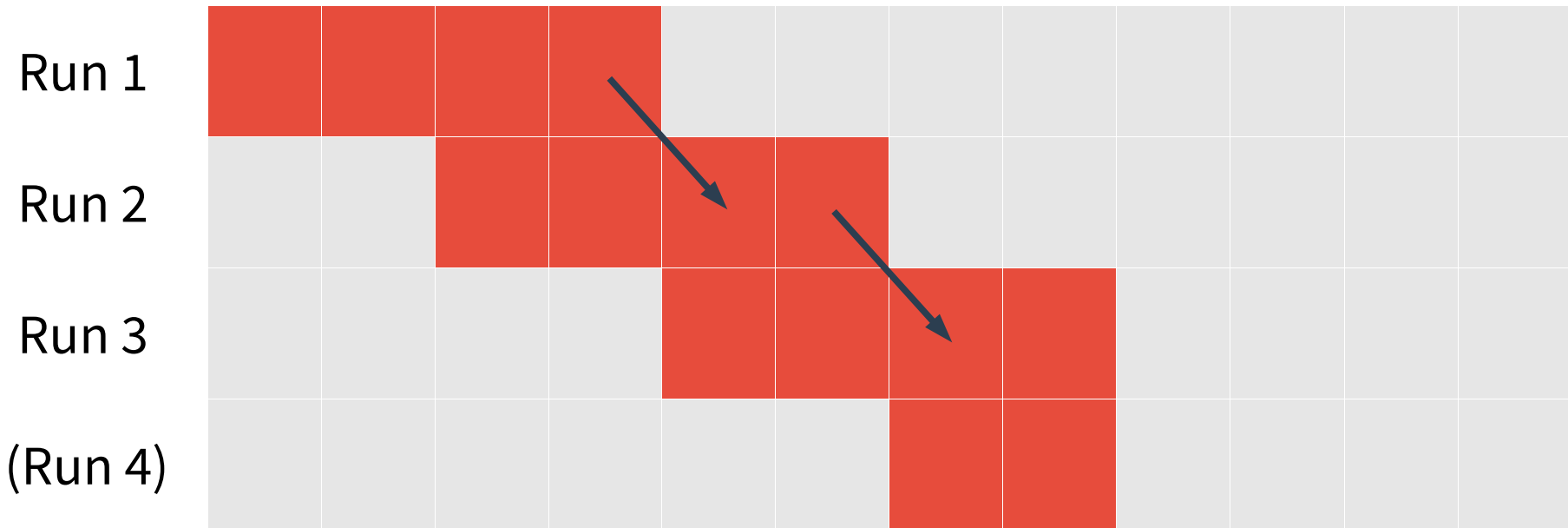
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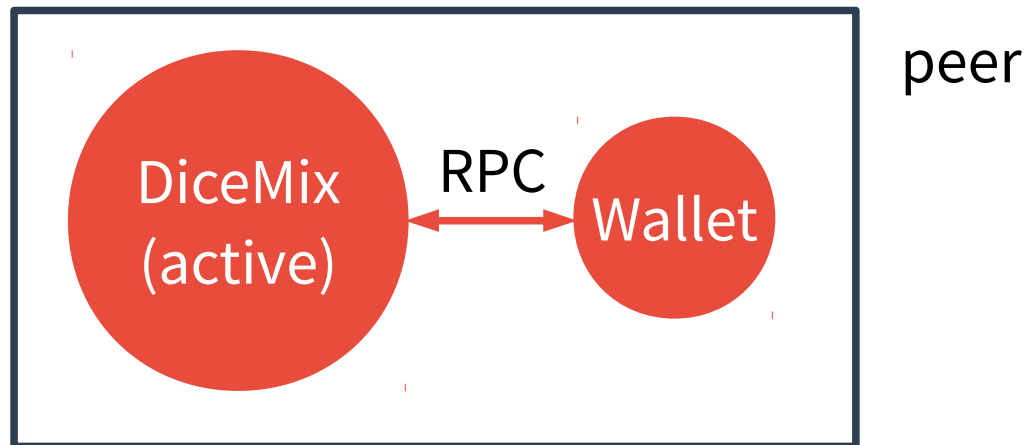


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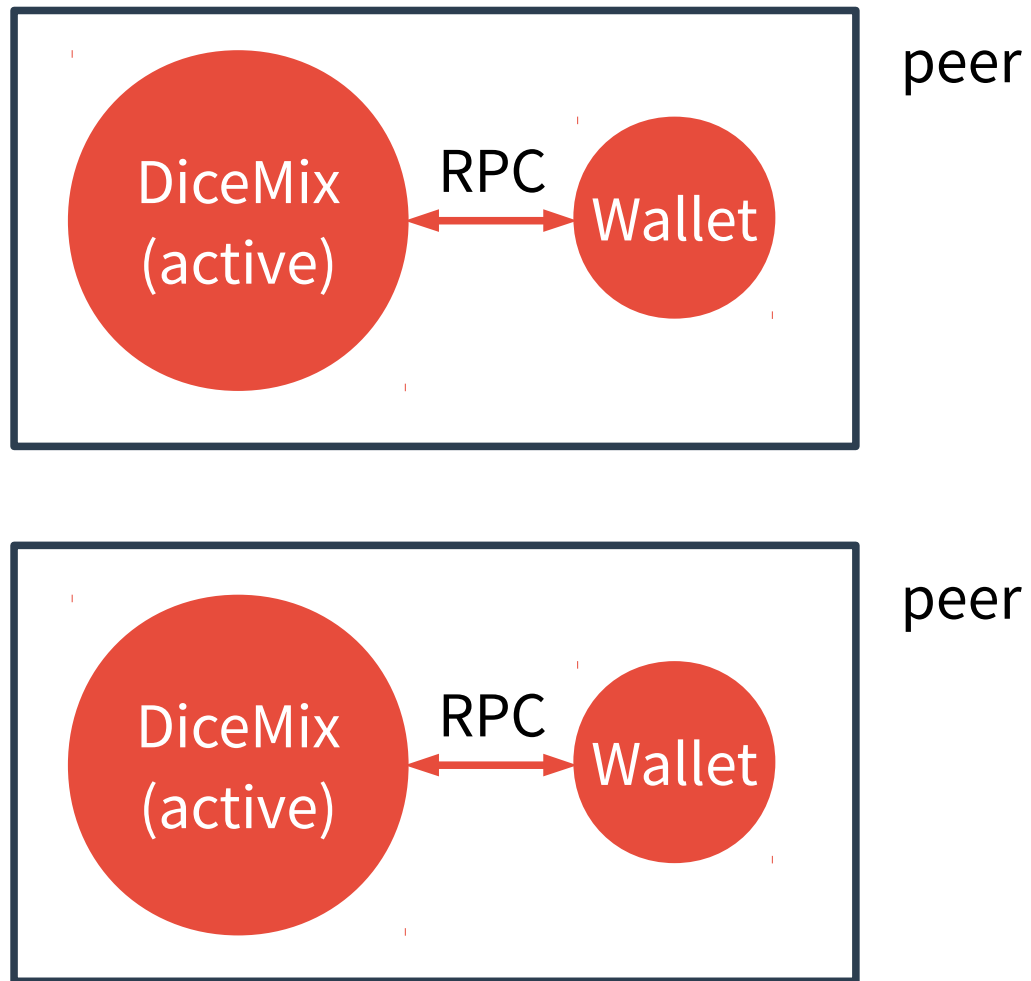


$4 + 2f$ rounds
(f disrupting peers)

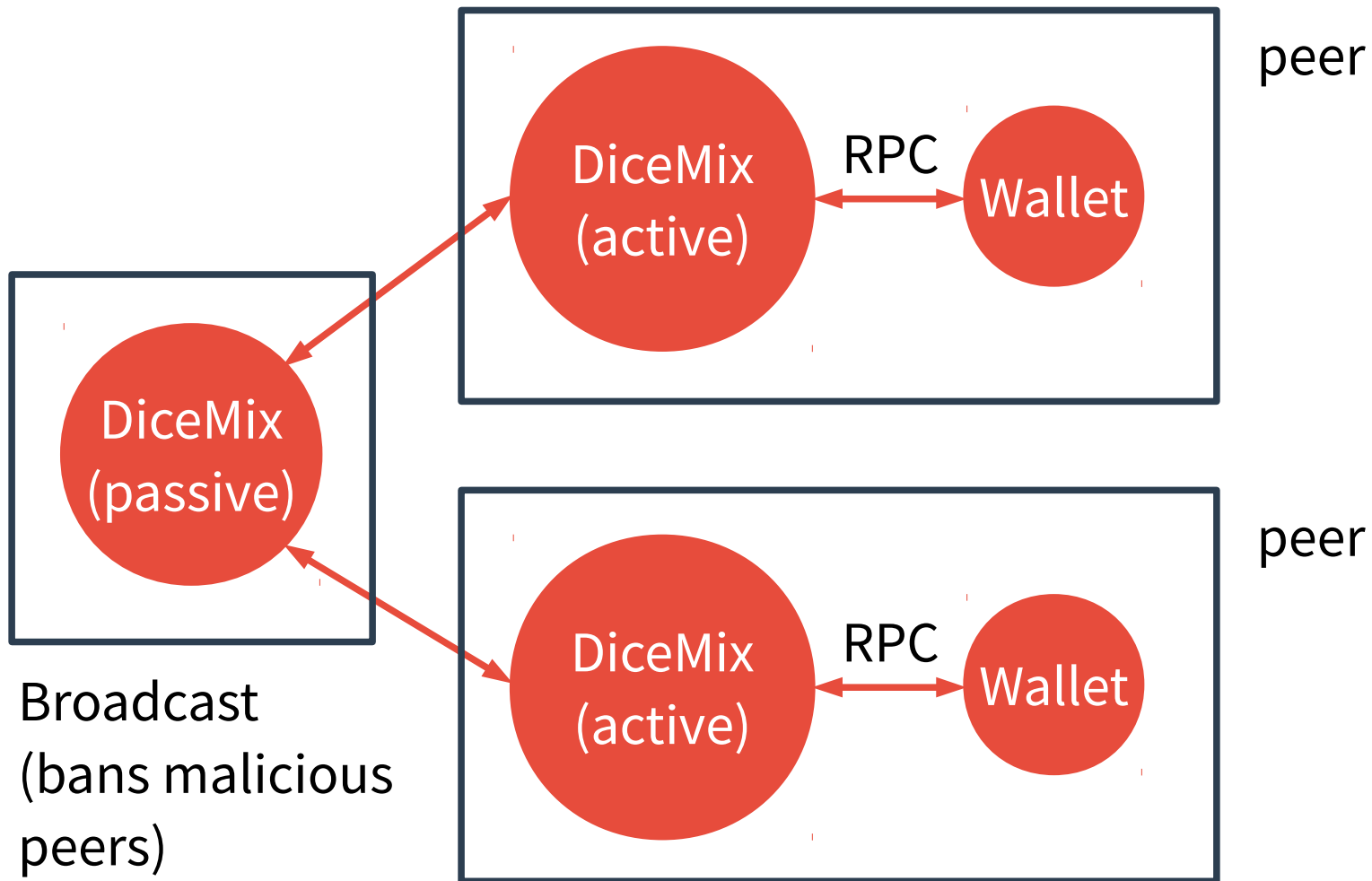
Architecture



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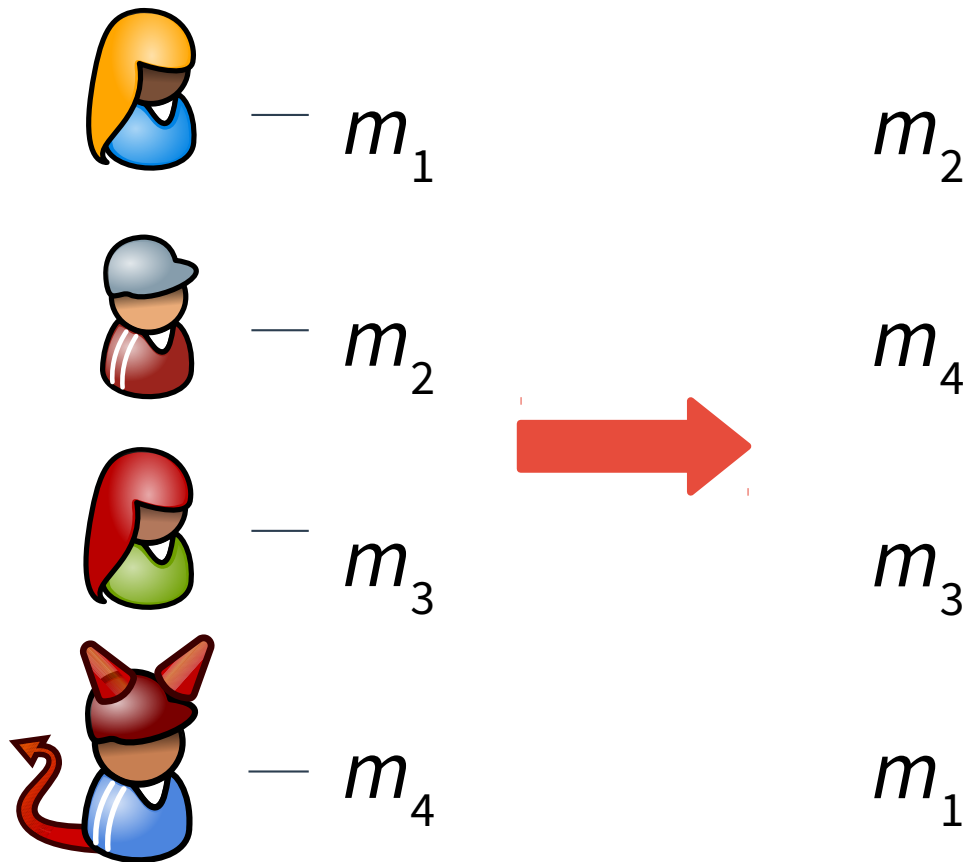
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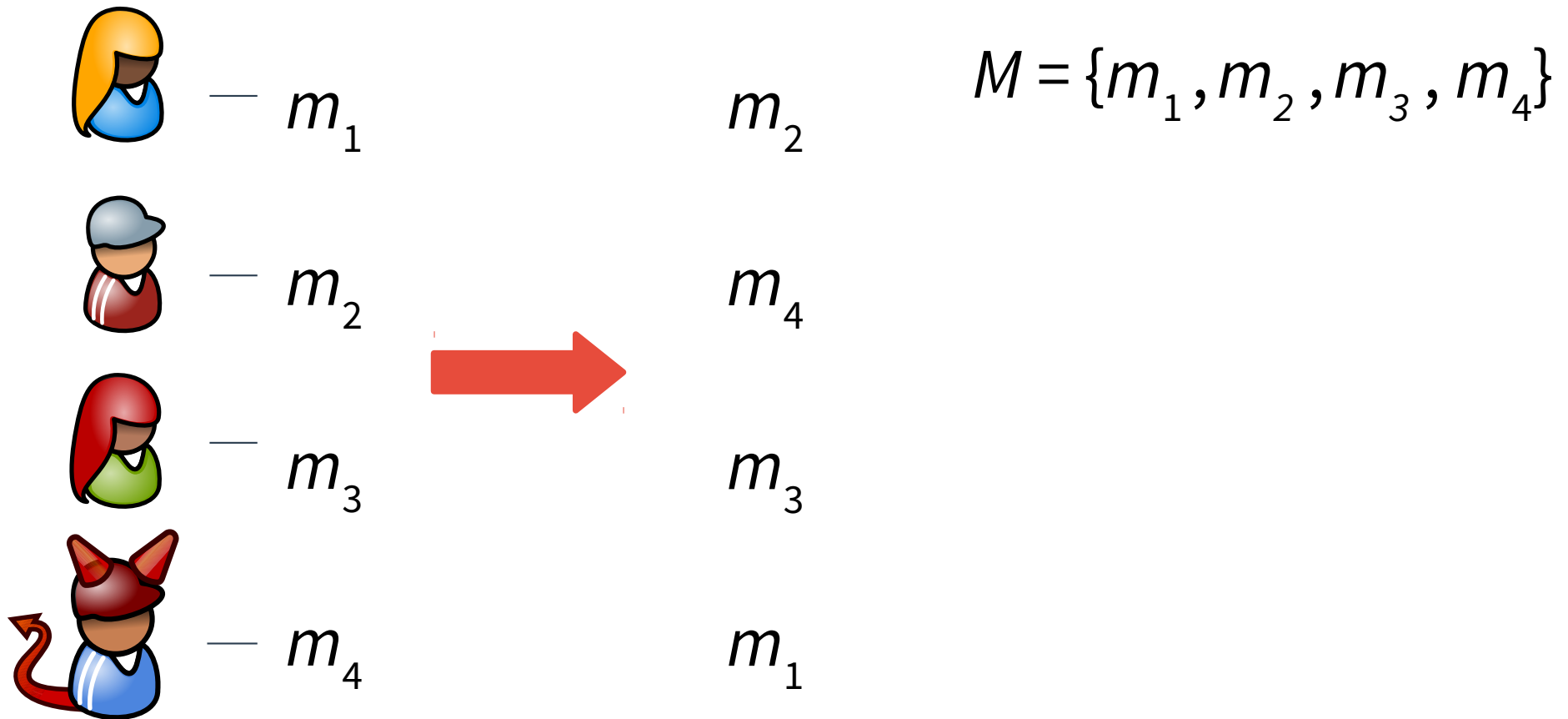
Comparison with Related Work

	Anonymity set	Mixing overhead	Non-interactive	Pruning
ValueShuffle	Moderate (~ 50)	off-chain	no	yes
Monero / Ring-CT	Small (~ 10)	on-chain	yes	no
TumbleBit	Large (~ 800)	4 tx per mixing (classic mode)	yes	yes
Zcash	Full	?	yes	no

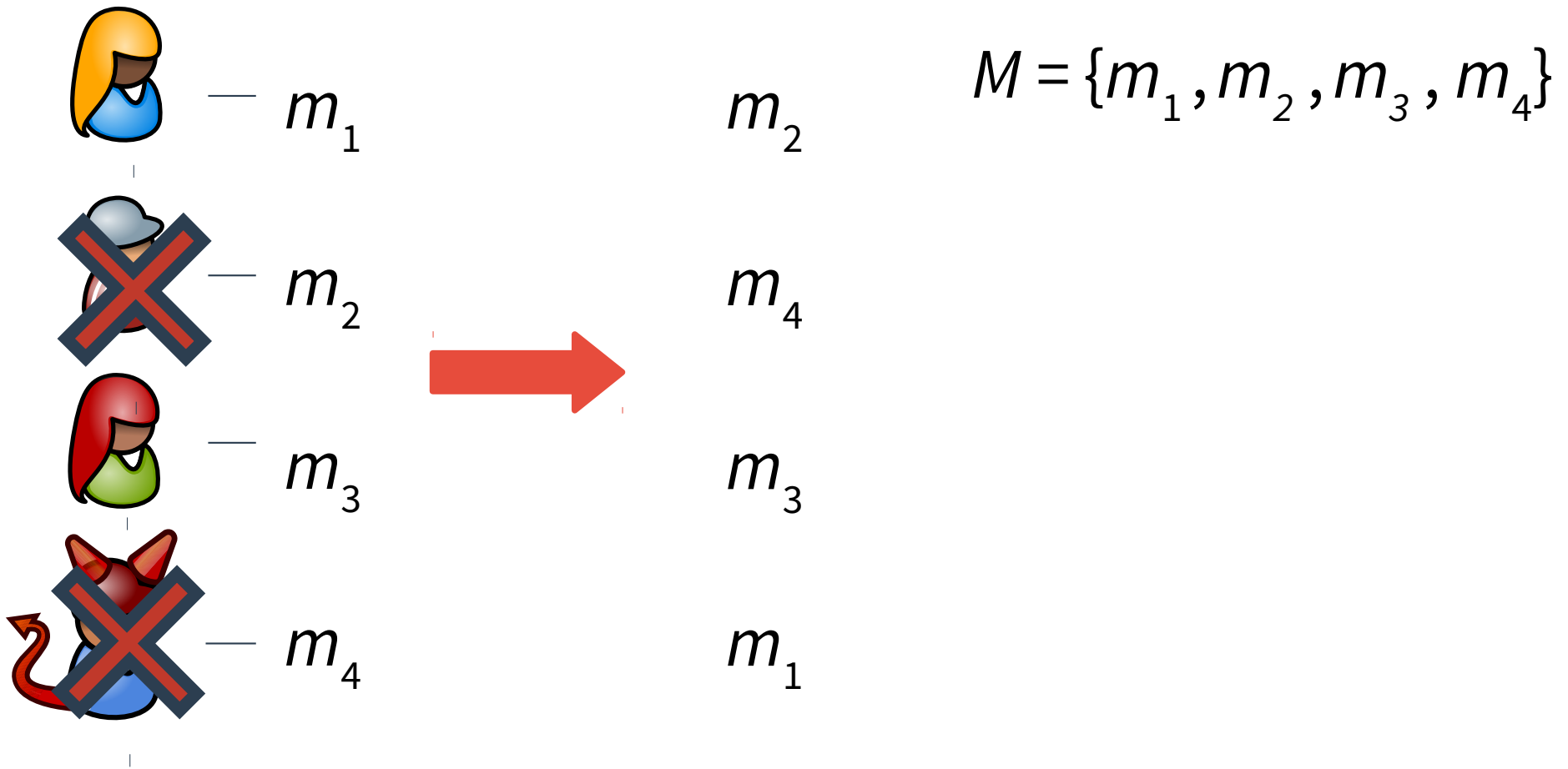
Idea of Attack on Anonymity



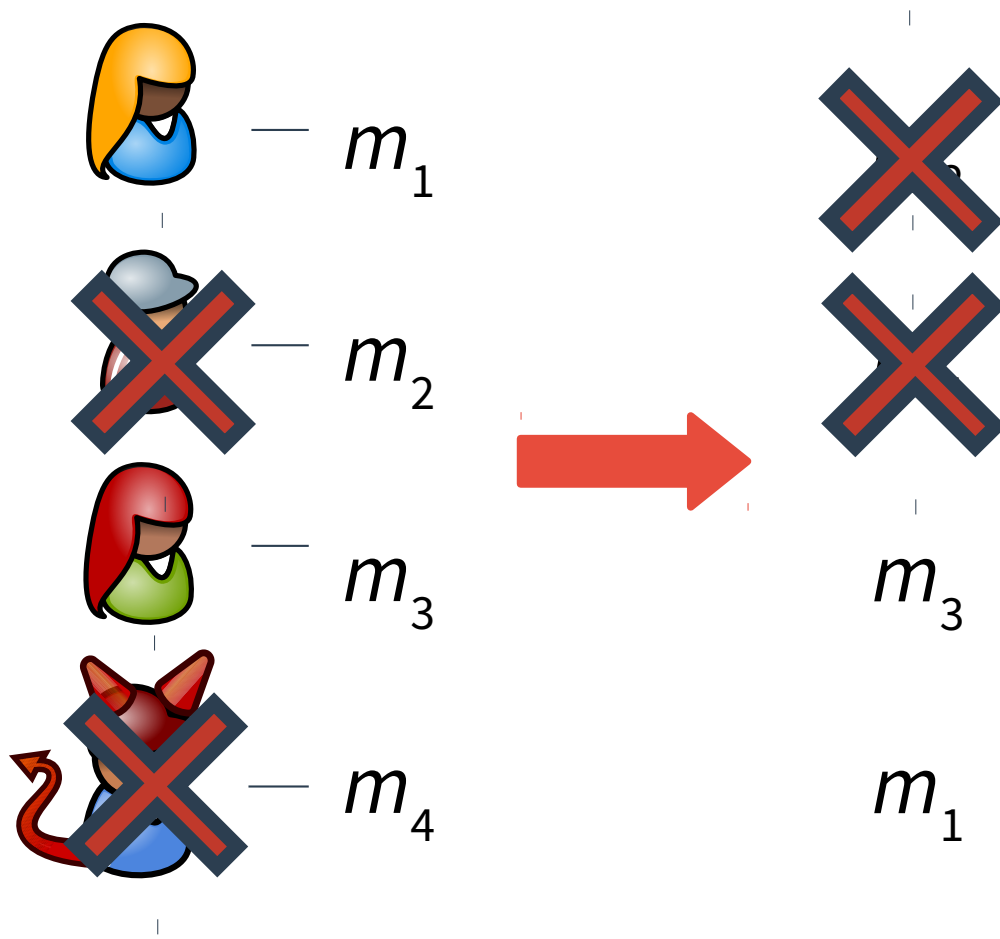
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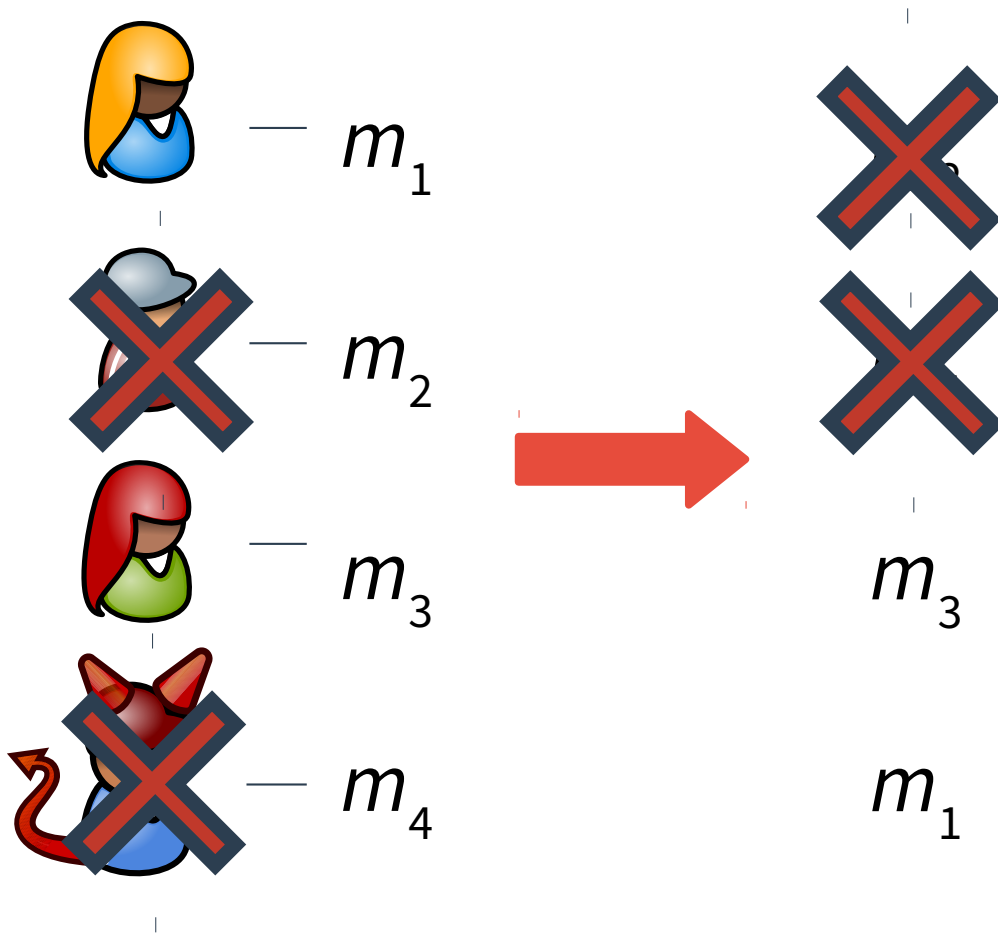


Idea of Attack on Anonymity



$$M = \{m_1, m_2, m_3, m_4\}$$

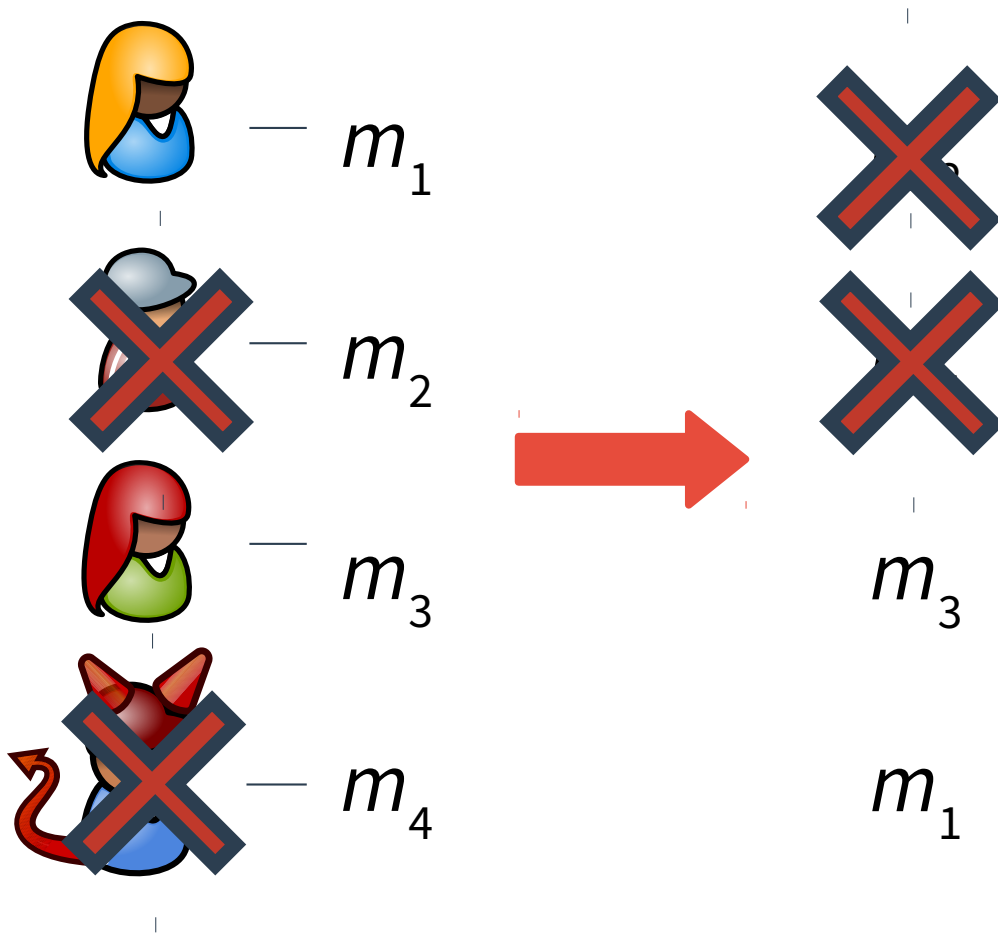
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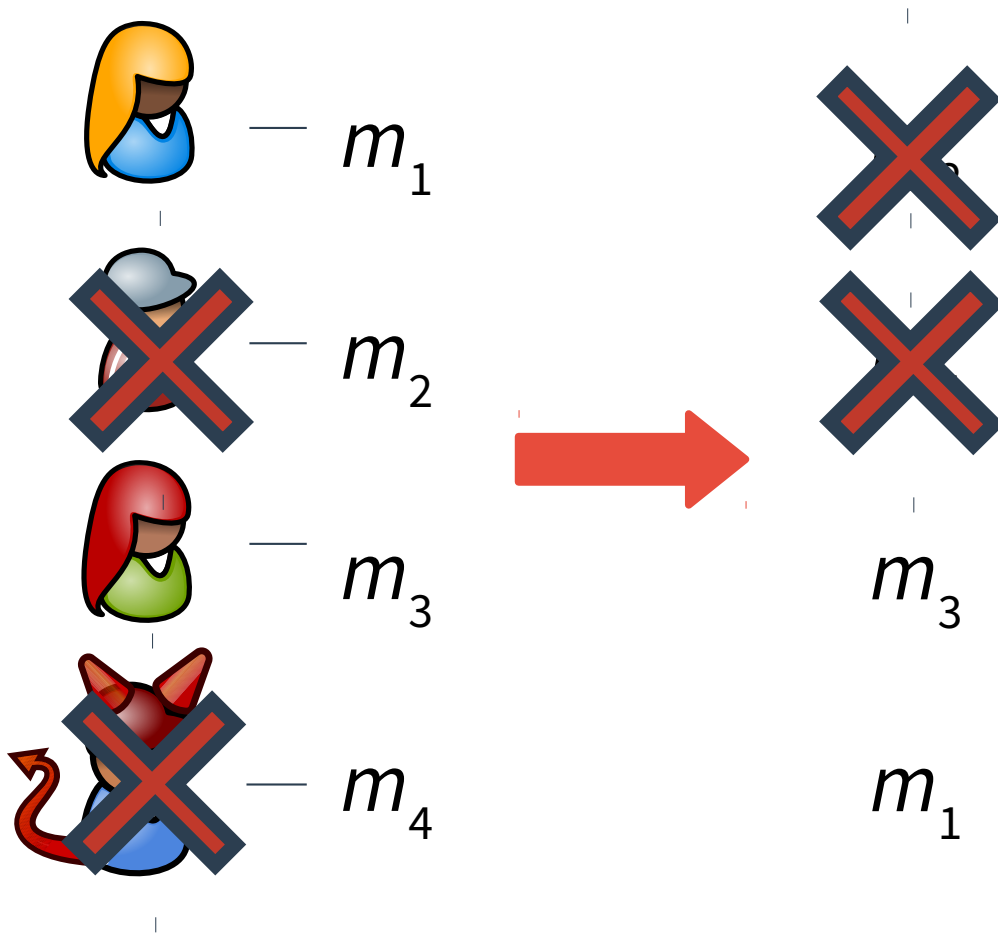


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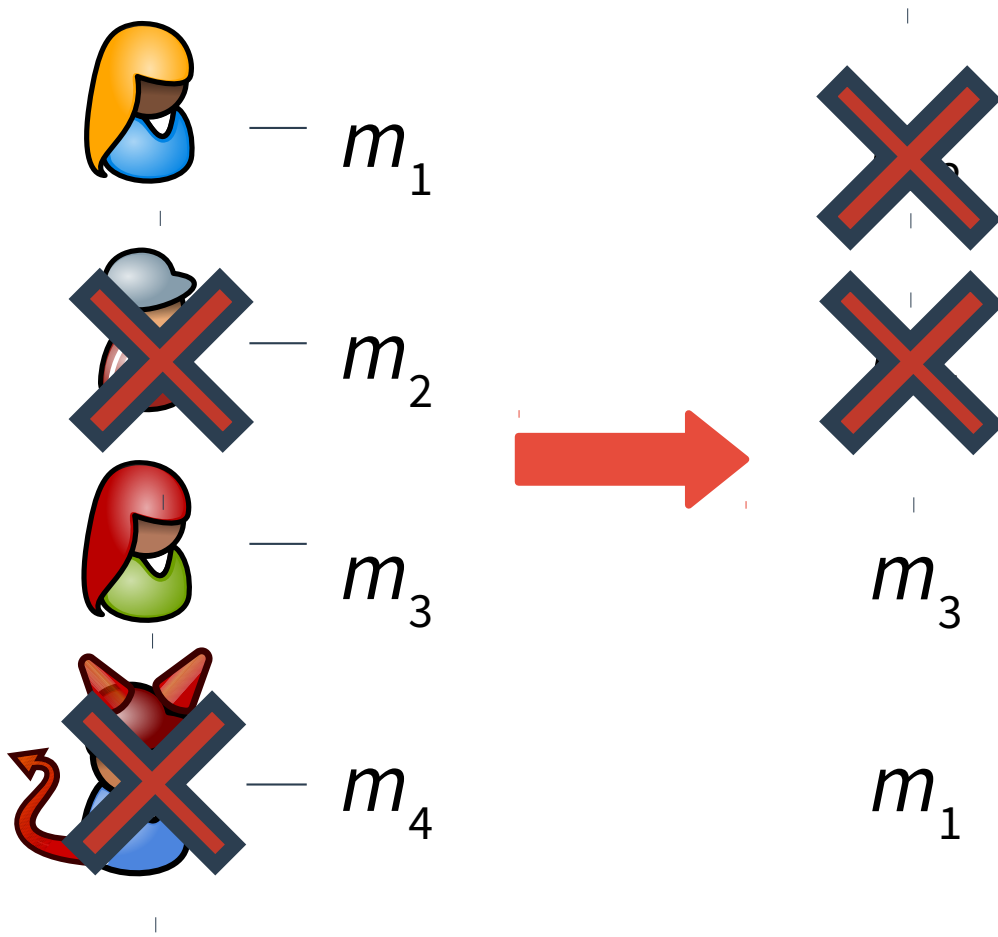
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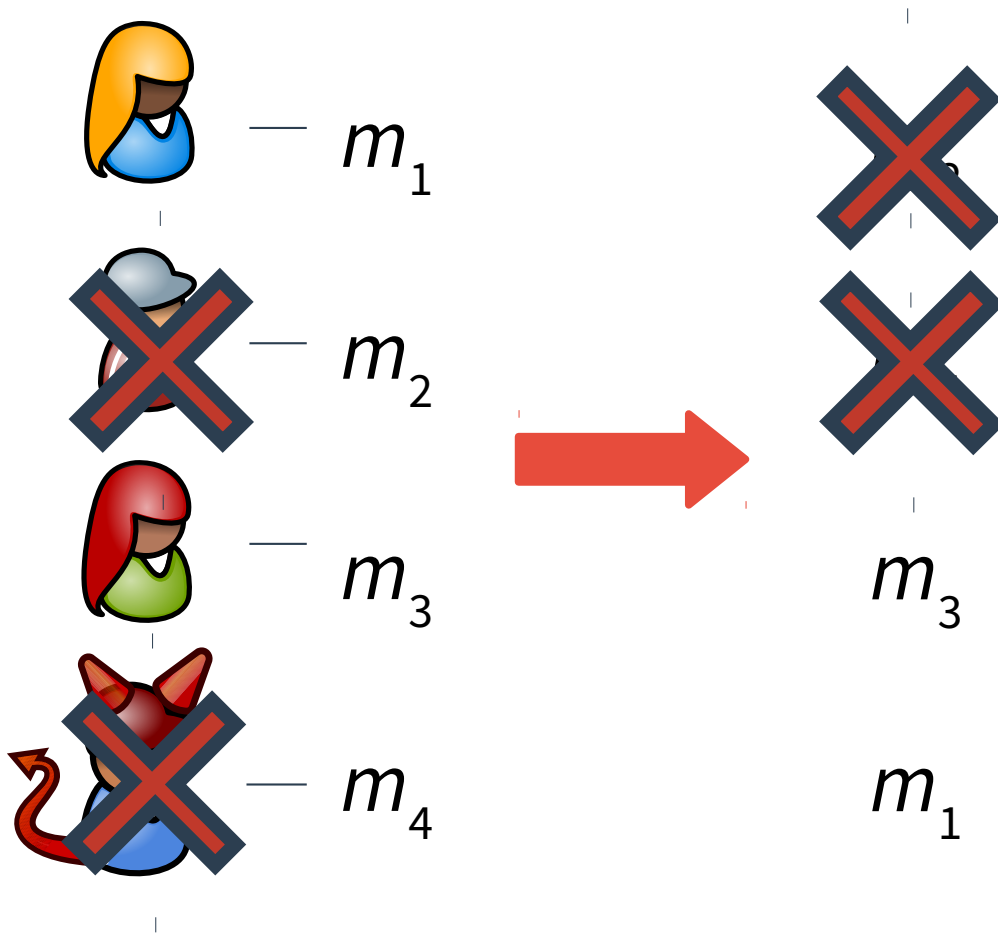
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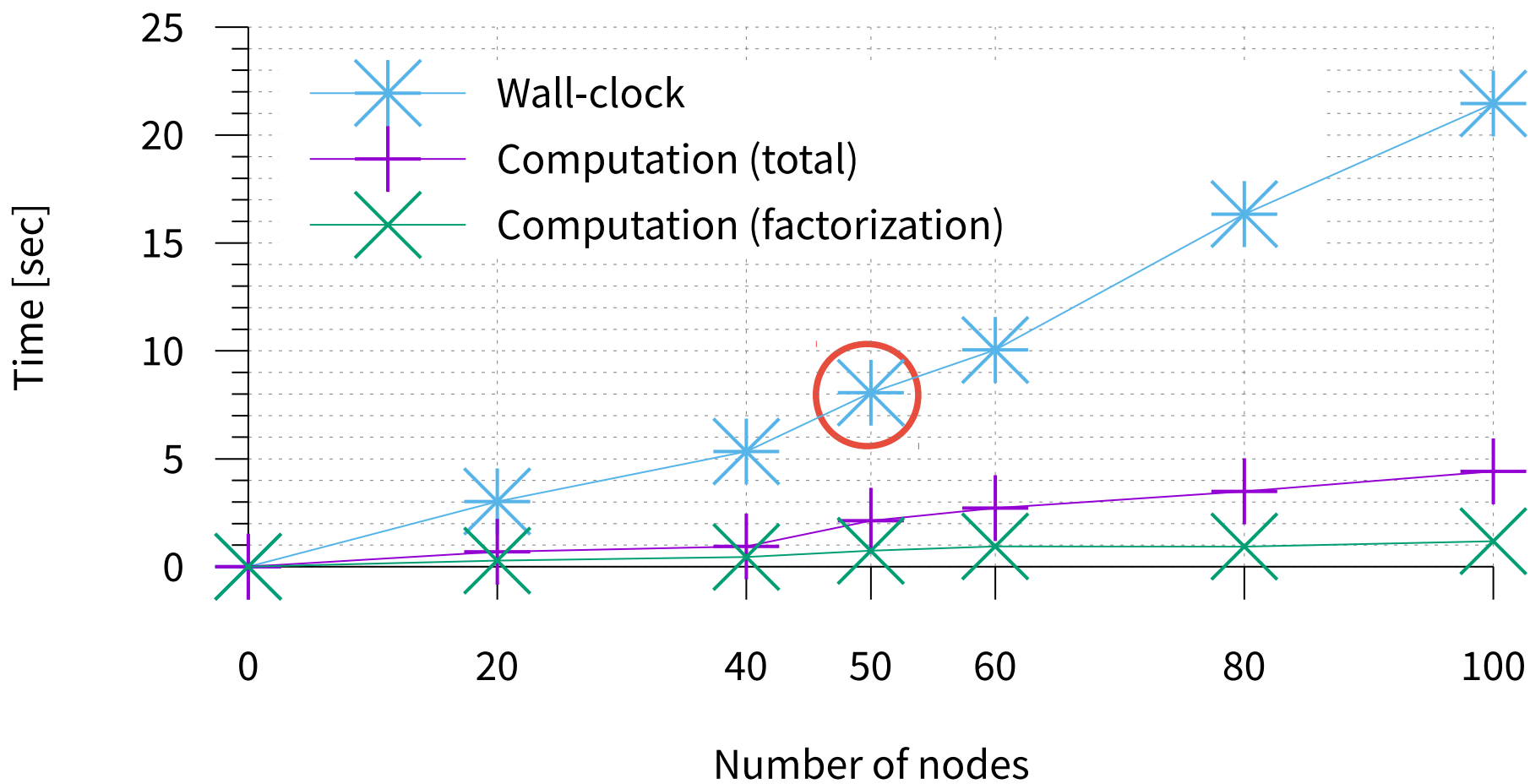
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Practical attack against
Dissent protocol [CCS 2013]!

Performance



DiceMix

A Practical P2P Mixing Protocol based on DC-nets

State of the Art (I)

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Mixnet run by all peers

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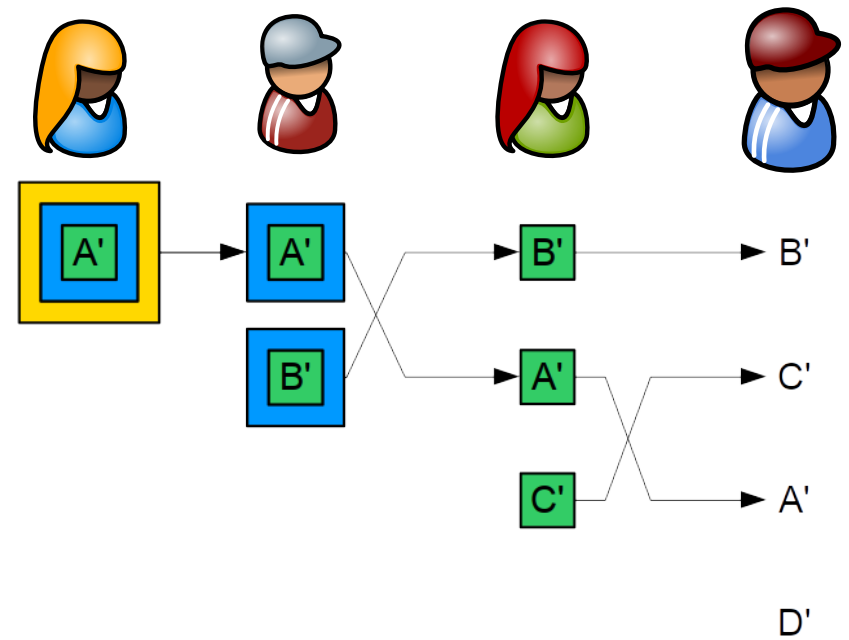
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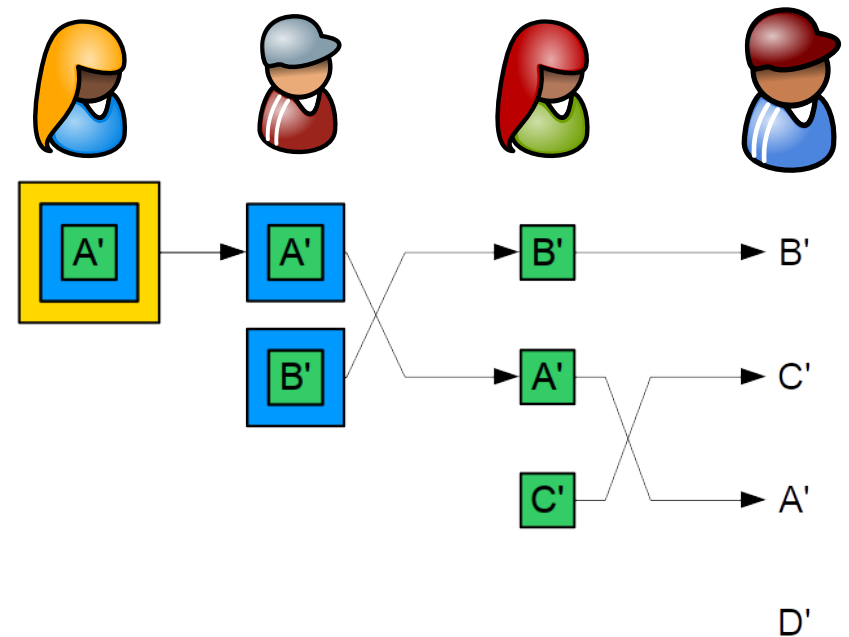
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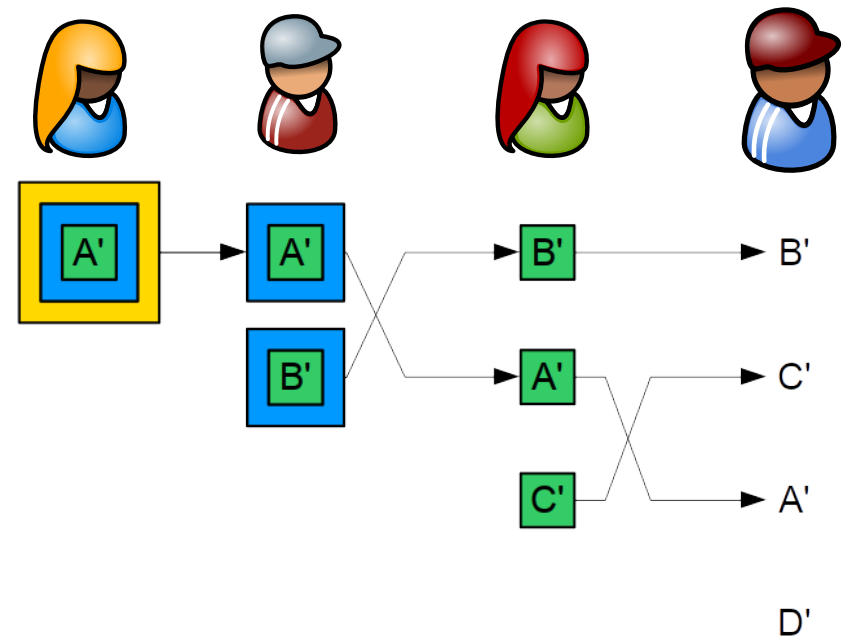
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Mixnet solution does not scale!

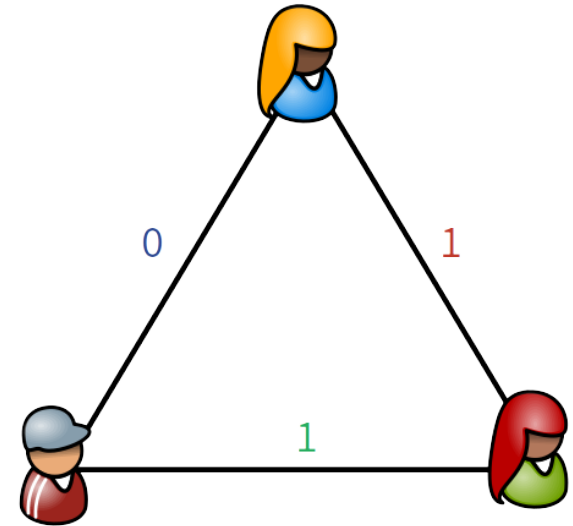
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Dining cryptographers' networks (DC-nets)

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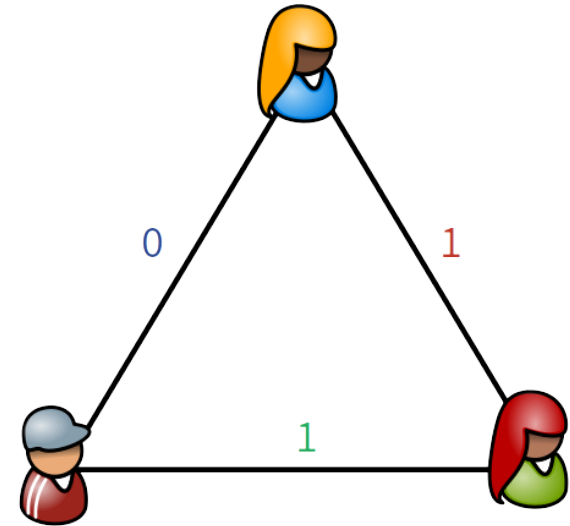
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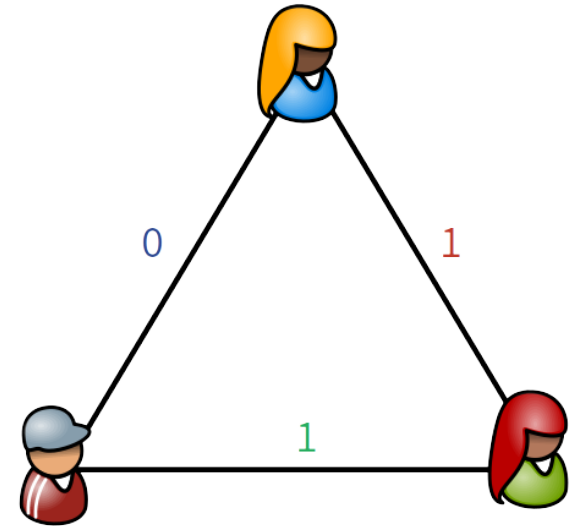
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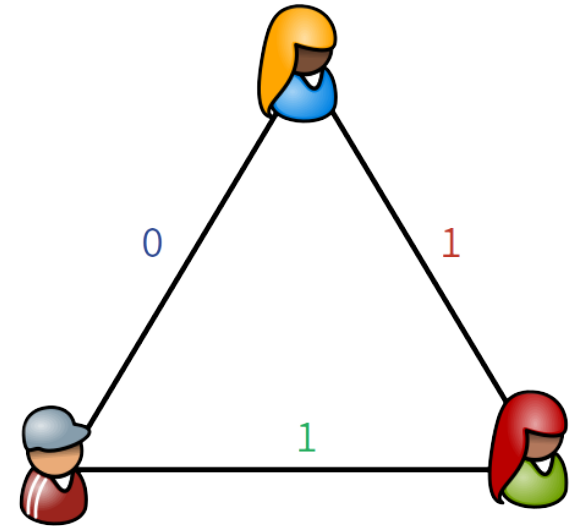
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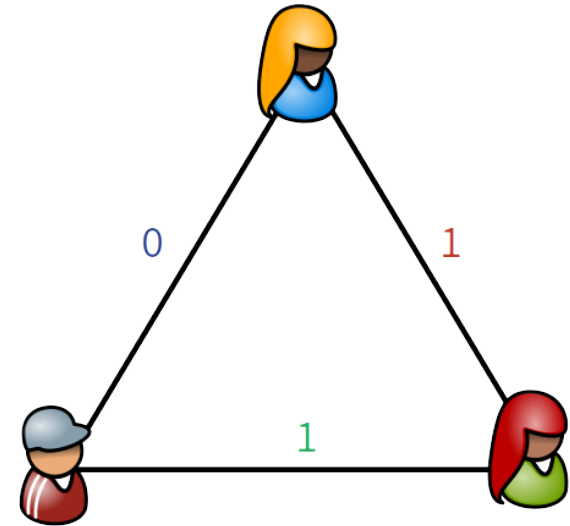
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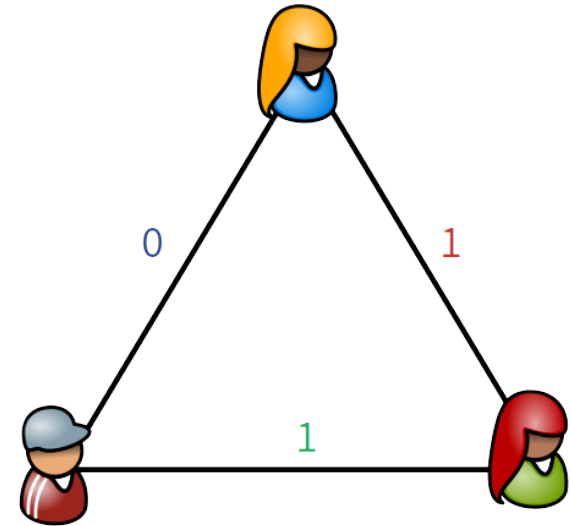
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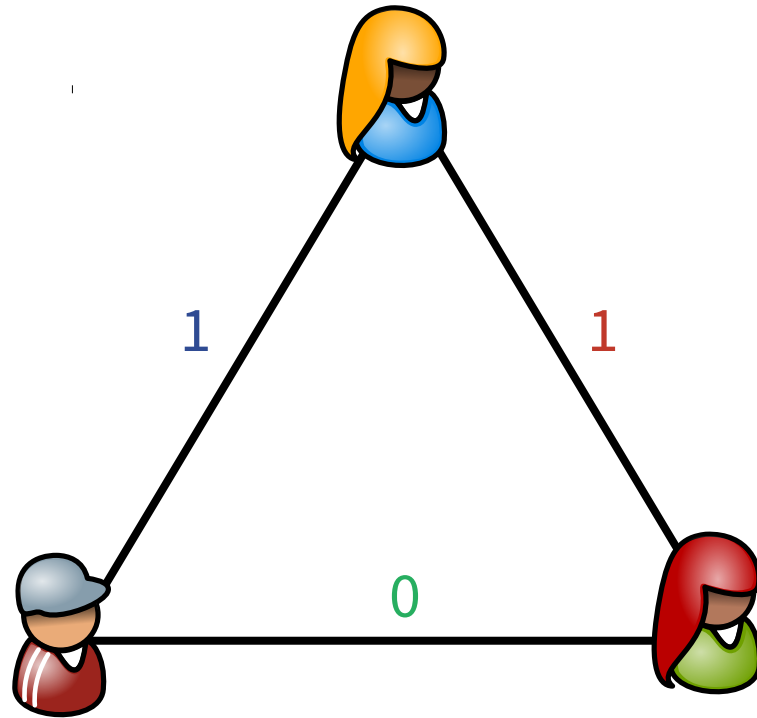


No practical P2P mixing protocol based on DC-nets!

DC-net [Chaum 1988]

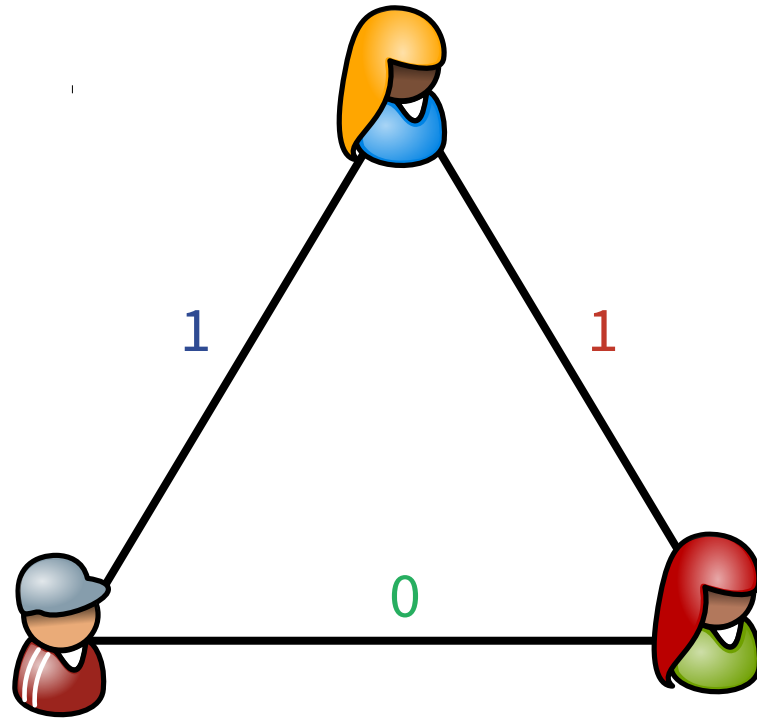


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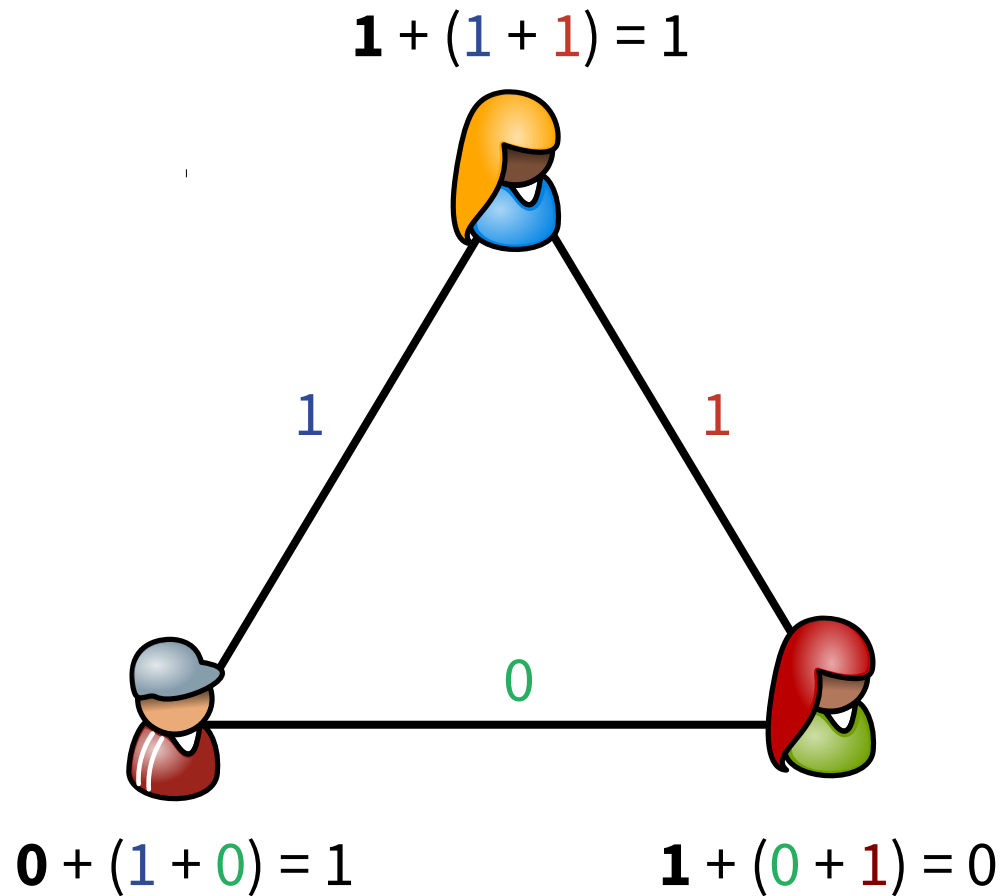


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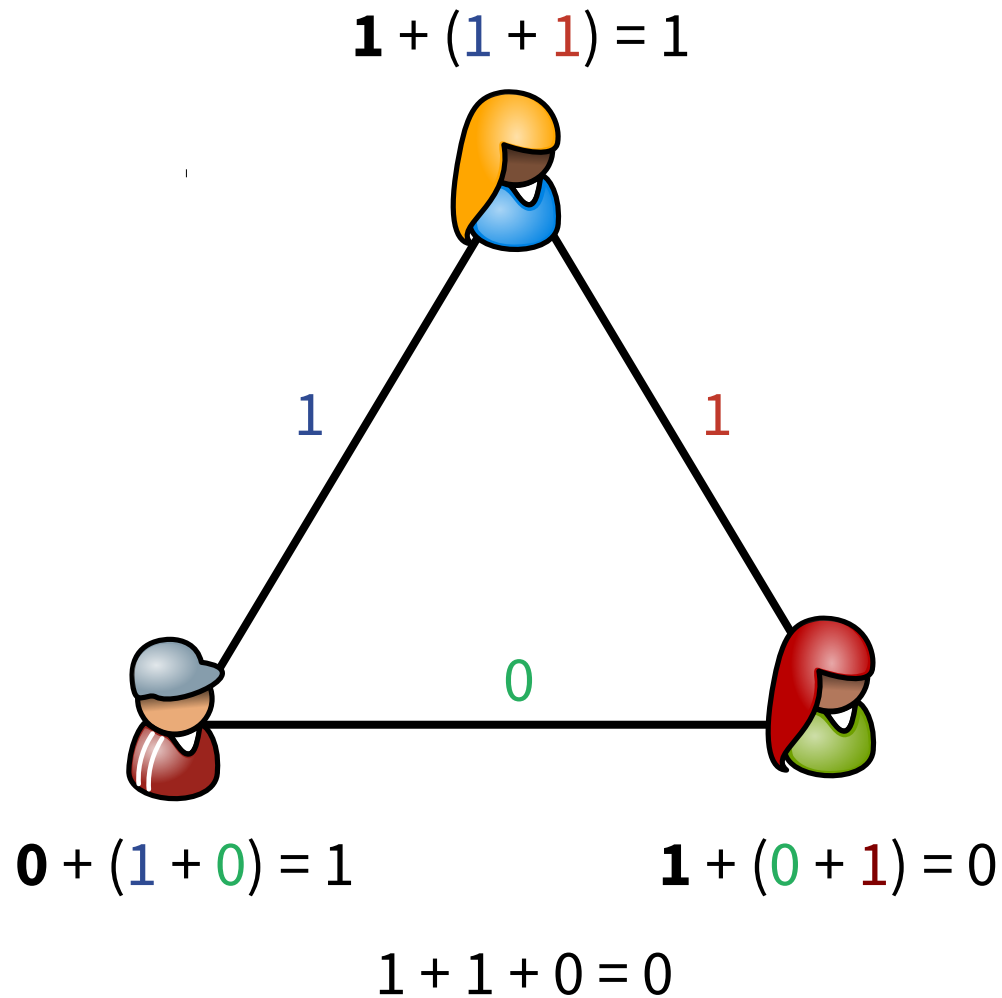
$$1 + (1 + 1) = 1$$



DC-net [Chaum 1988]



DC-net [Chaum 1988]



Sending Several Messages [Bos, Boer 1989]



User 1:

m_1



User 2:

m_2



User 3:

m_3

\vdots



User n :

m_n

$$\sum_{i=1}^n m_i$$

Sending Several Messages [Bos, Boer 1989]



User 1:

m_1

m_1^2

m_1^3

...

m_1^n



User 2:

m_2

m_2^2

m_2^3

...

m_2^n



User 3:

m_3

m_3^2

m_3^3

...

m_3^n

⋮

⋮

⋮

⋮

⋮



User n :

m_n

m_n^2

m_n^3

...

m_n^n

$$\sum_{i=1}^n m_i$$





$$\sum_{i=1}^n m_i^2$$

$$\sum_{i=1}^n m_i^3$$

...





$$\sum_{i=1}^n m_i^n$$

Sending Several Messages [Bos, Boer 1989]

	User 1:	m_1	m_1^2	m_1^3	\dots	m_1^n
	User 2:	m_2	m_2^2	m_2^3	\dots	m_2^n
	User 3:	m_3	m_3^2	m_3^3	\dots	m_3^n
		\vdots	\vdots	\vdots	\ddots	\vdots
	User n :	m_n	m_n^2	m_n^3	\dots	m_n^n
		$\sum_{i=1}^n m_i$	$\sum_{i=1}^n m_i^2$	$\sum_{i=1}^n m_i^3$	\dots	$\sum_{i=1}^n m_i^n$

Newton's identities tell us the coefficients of the polynomial $\prod_{i=1}^n (x - m_i)$.

Sending Several Messages [Bos, Boer 1989]

	User 1:	m_1	m_1^2	m_1^3	\dots	m_1^n
	User 2:	m_2	m_2^2	m_2^3	\dots	m_2^n
	User 3:	m_3	m_3^2	m_3^3	\dots	m_3^n
		\vdots	\vdots	\vdots	\ddots	\vdots
	User n :	m_n	m_n^2	m_n^3	\dots	m_n^n
		$\sum_{i=1}^n m_i$	$\sum_{i=1}^n m_i^2$	$\sum_{i=1}^n m_i^3$	\dots	$\sum_{i=1}^n m_i^n$

Newton's identities tell us the coefficients of the polynomial $\prod_{i=1}^n (x - m_i)$.
 → Polynomial factorization recovers the messages.

Disruption



User 1:

User 2:



User 3:



User n :

m_1	m_1^2	m_1^3	\dots	m_1^n
m_1	m_2^2	m_2^3	\dots	m_2^n
m_3	m_3^2	m_3^3	\dots	m_3^n
\vdots	\vdots	\vdots	\ddots	\vdots
m_n	m_n^2	m_n^3	\dots	m_n^n
			\dots	

Disruption



User 1:

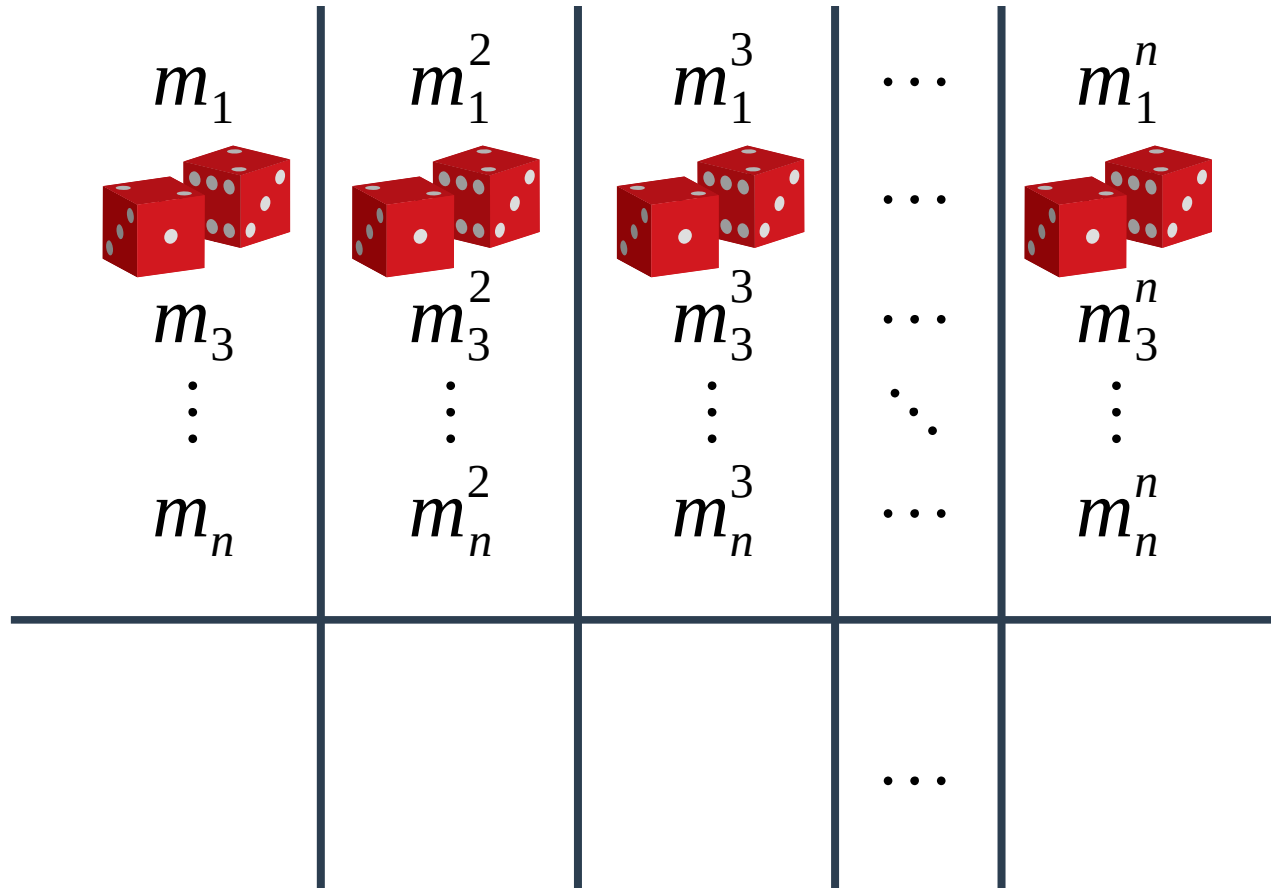
User 2:



User 3:



User n :



Disruption



User 1:

m_1

m_1^2

m_1^3

...

m_1^n



User 2:



...



User 3:

m_3

m_3^2

m_3^3

...

m_3^n

⋮

⋮

⋮

⋮

⋮



User n :

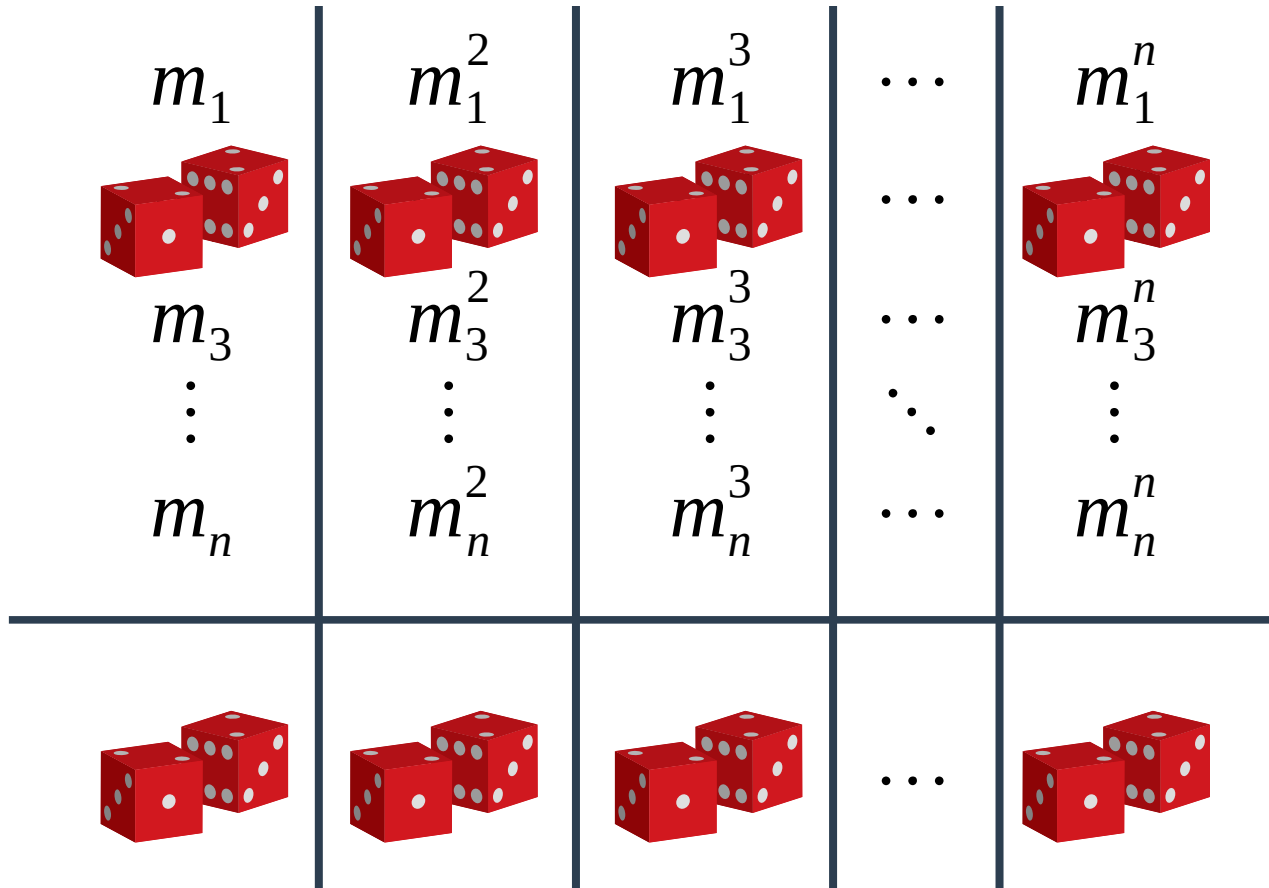
m_n

m_n^2

m_n^3

...

m_n^n

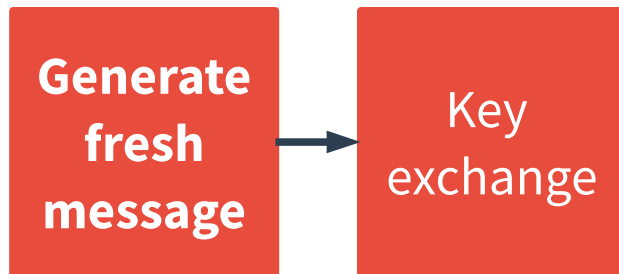


Malicious user stays anonymous!

Flowchart of DiceMix

**Generate
fresh
message**

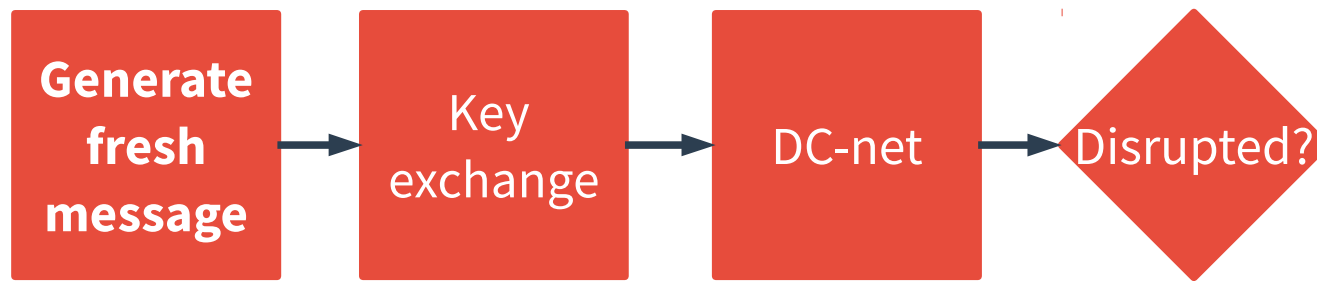
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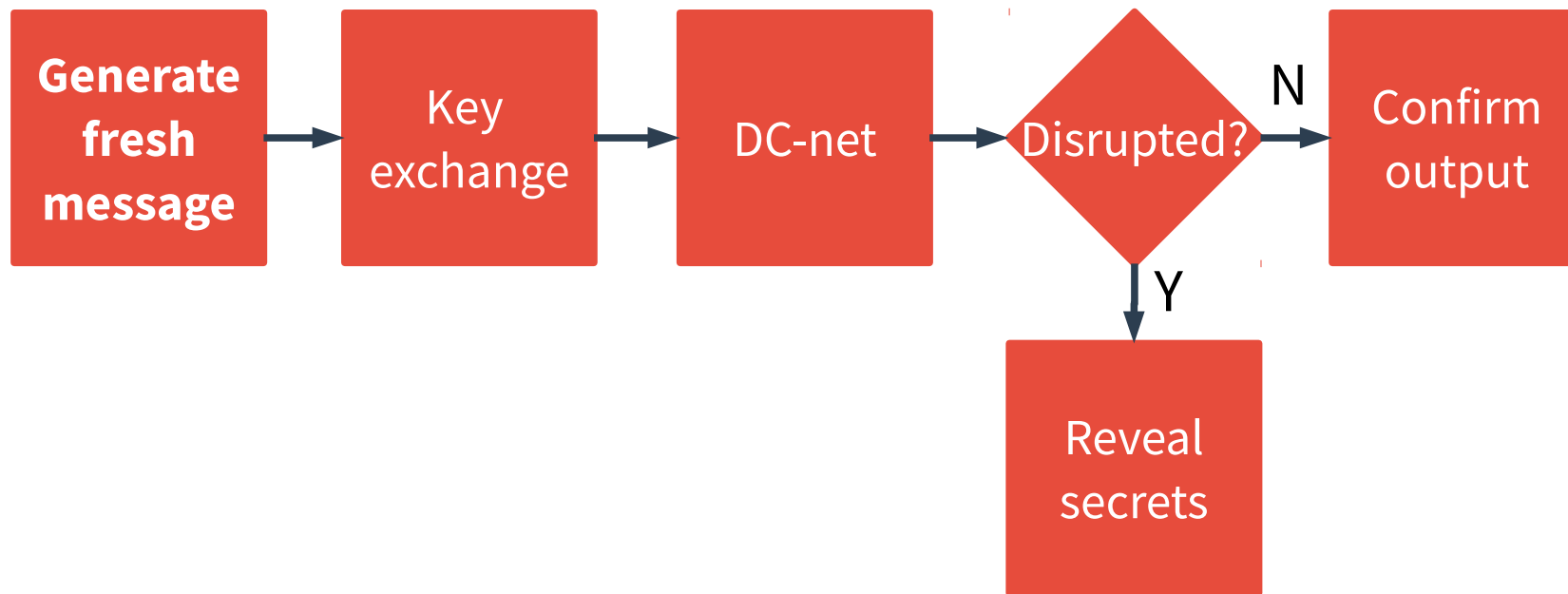
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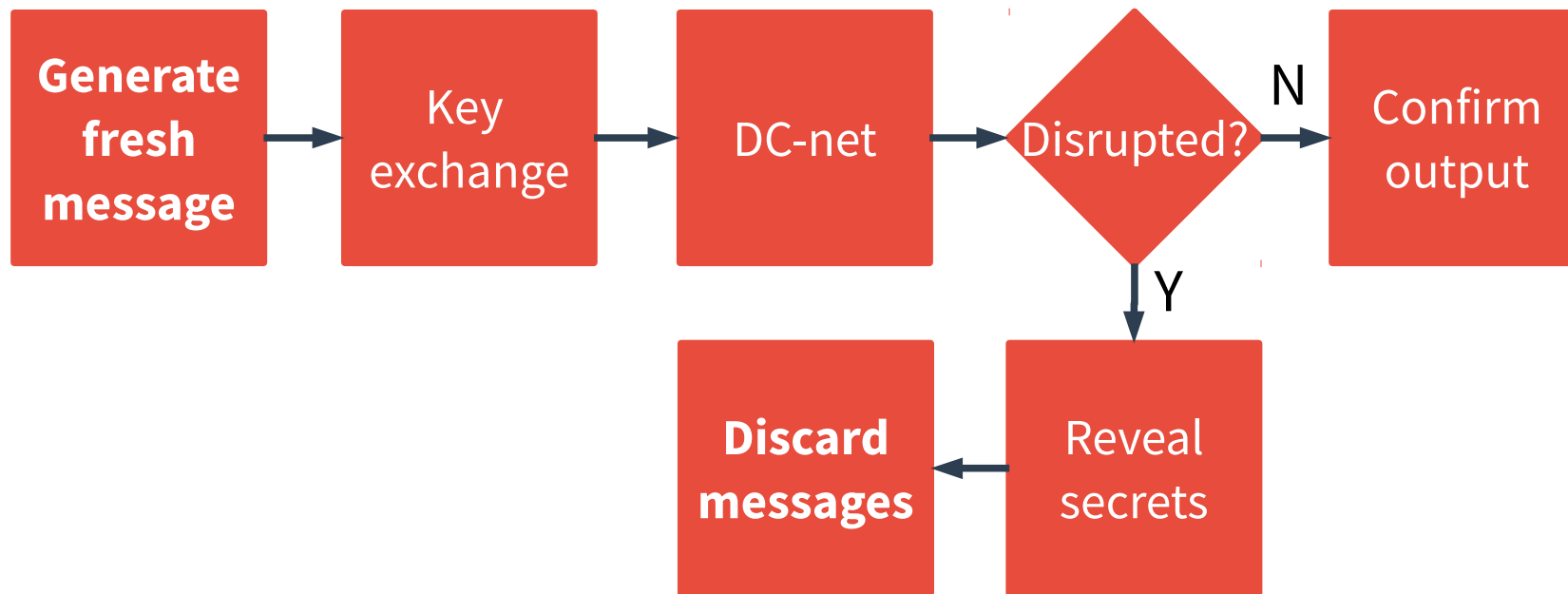
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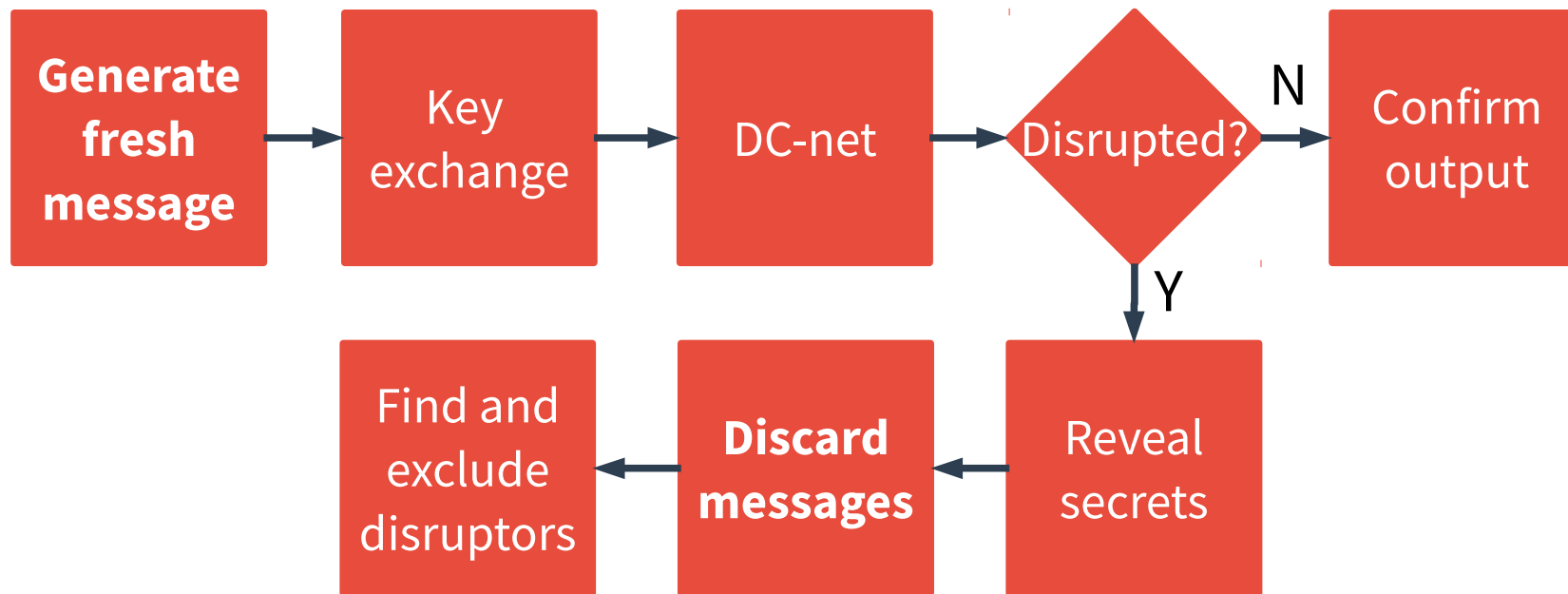
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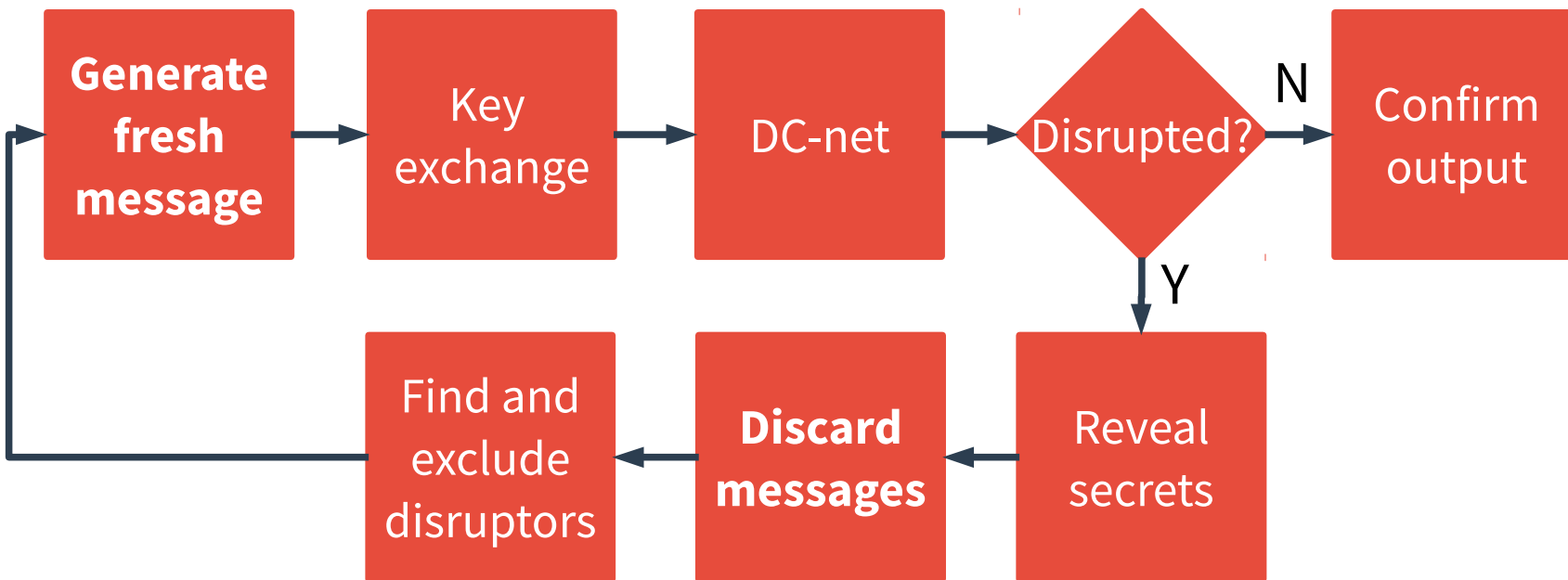
Flowchart of DiceMix



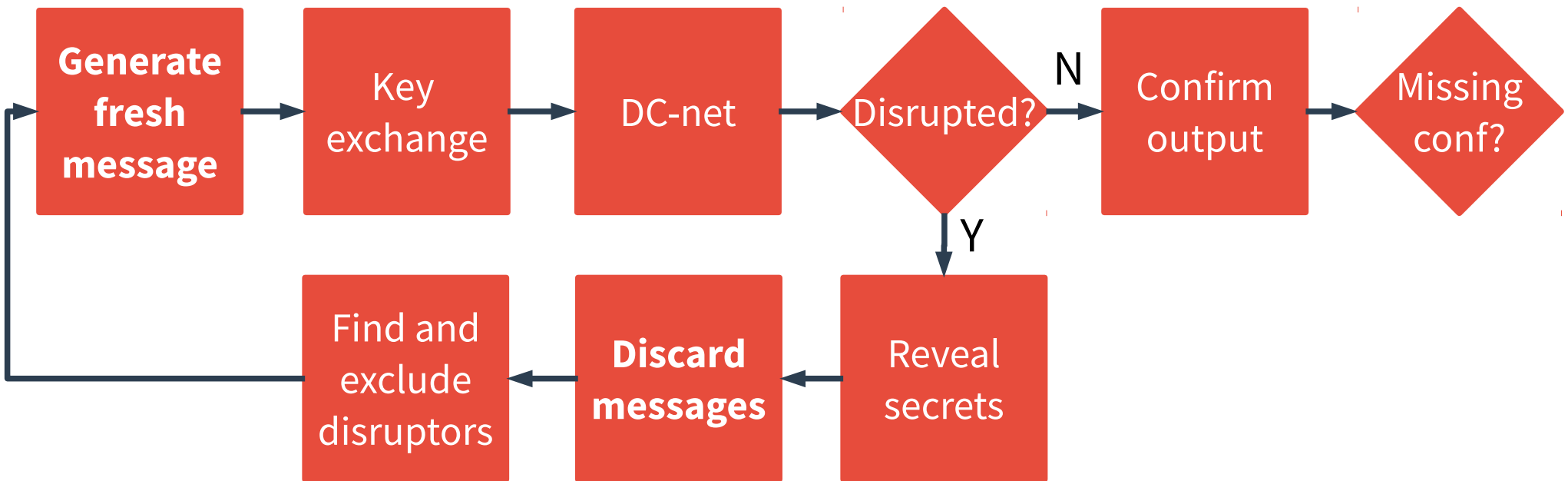
Flowchart of DiceMix



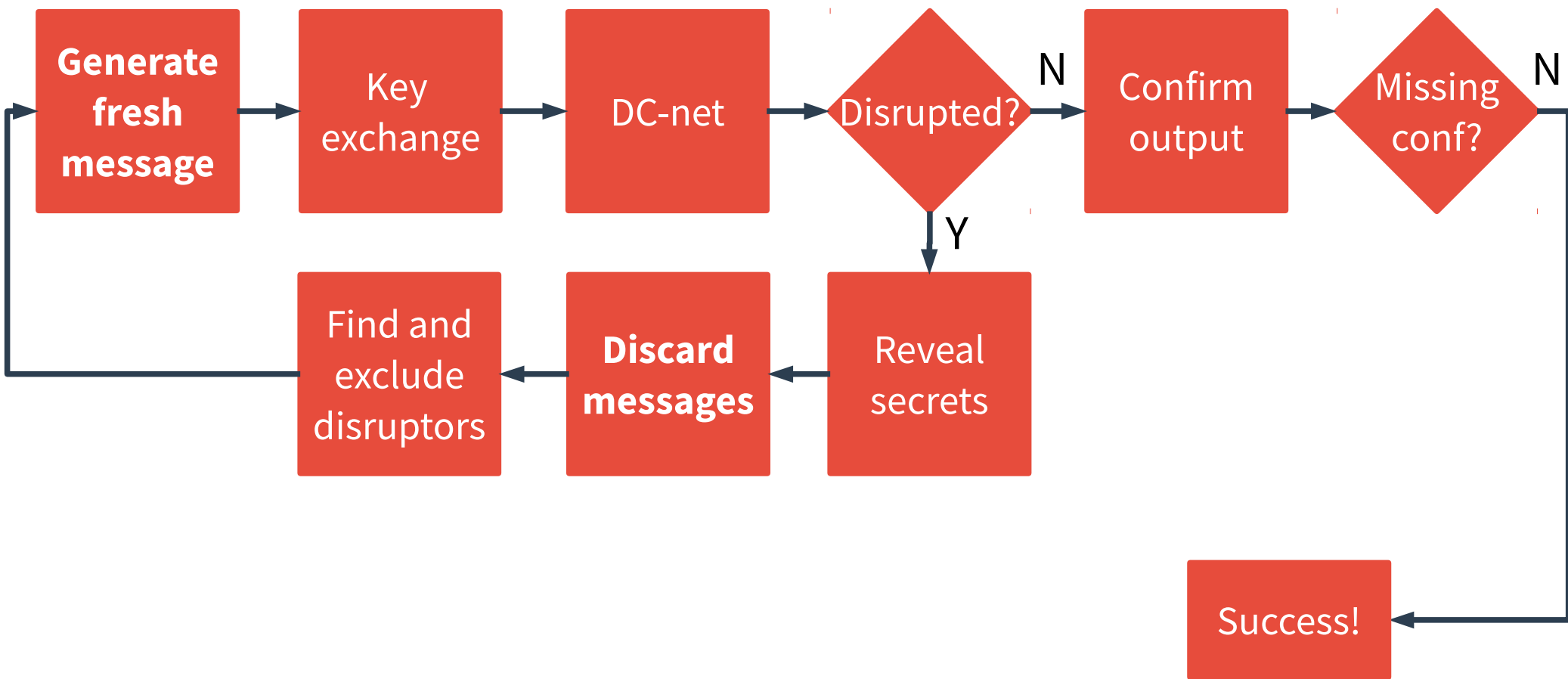
Flowchart of DiceMix



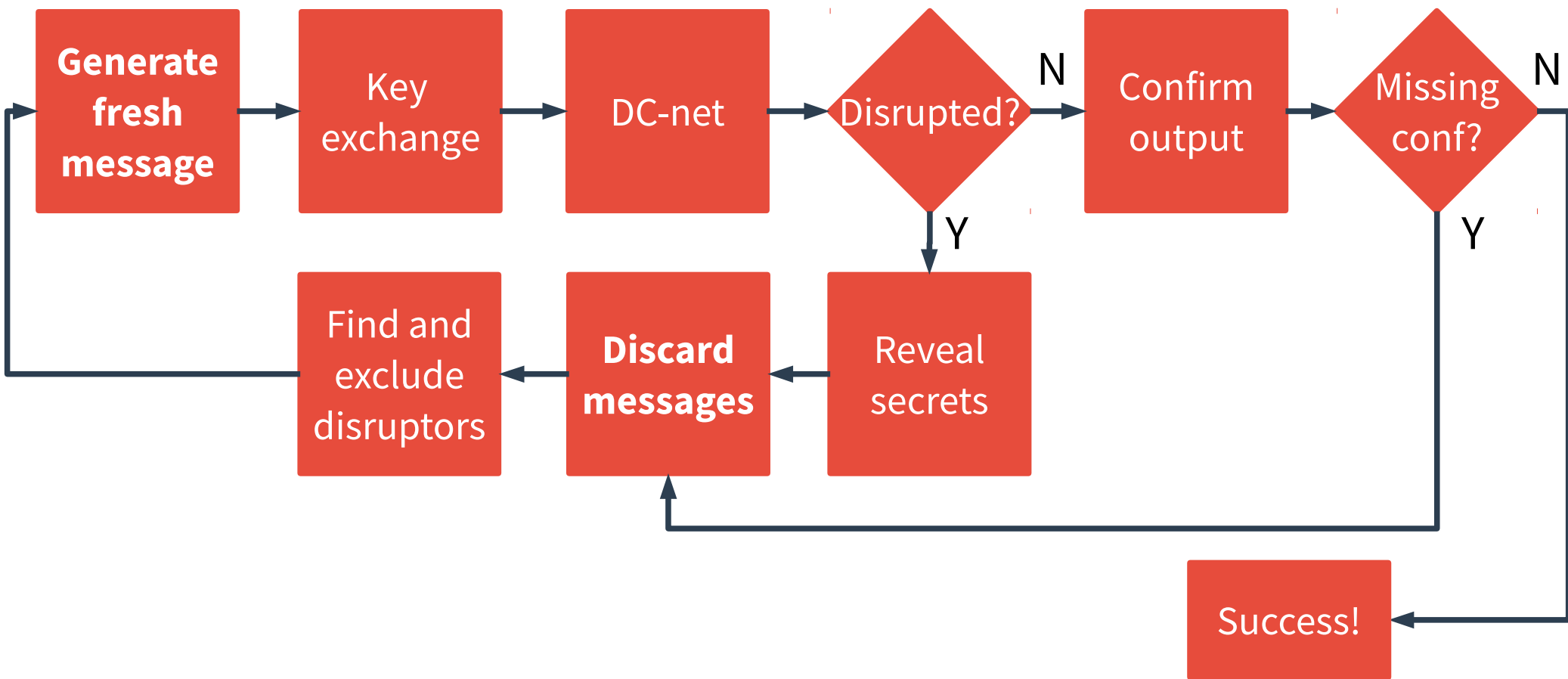
Flowchart of DiceMix



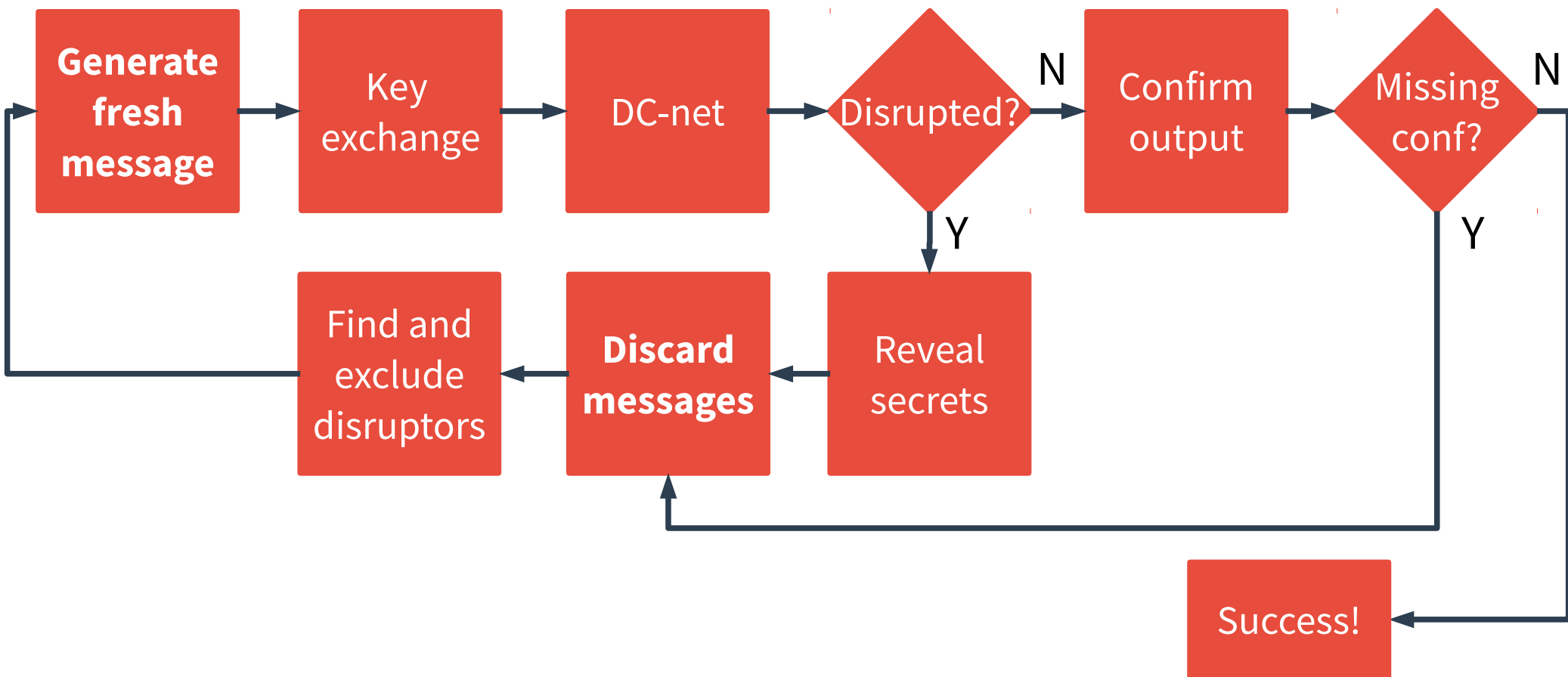
Flowchart of DiceMix



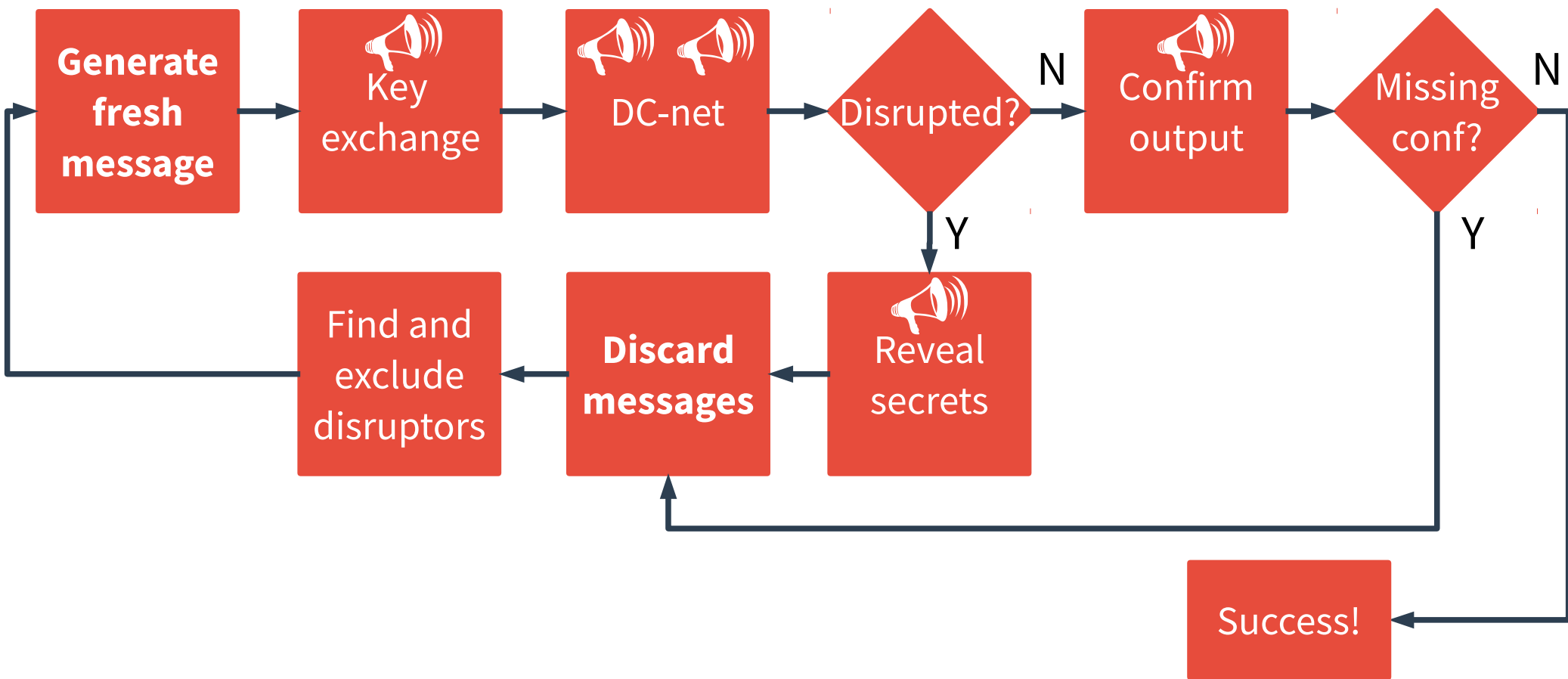
Flowchart of DiceMix



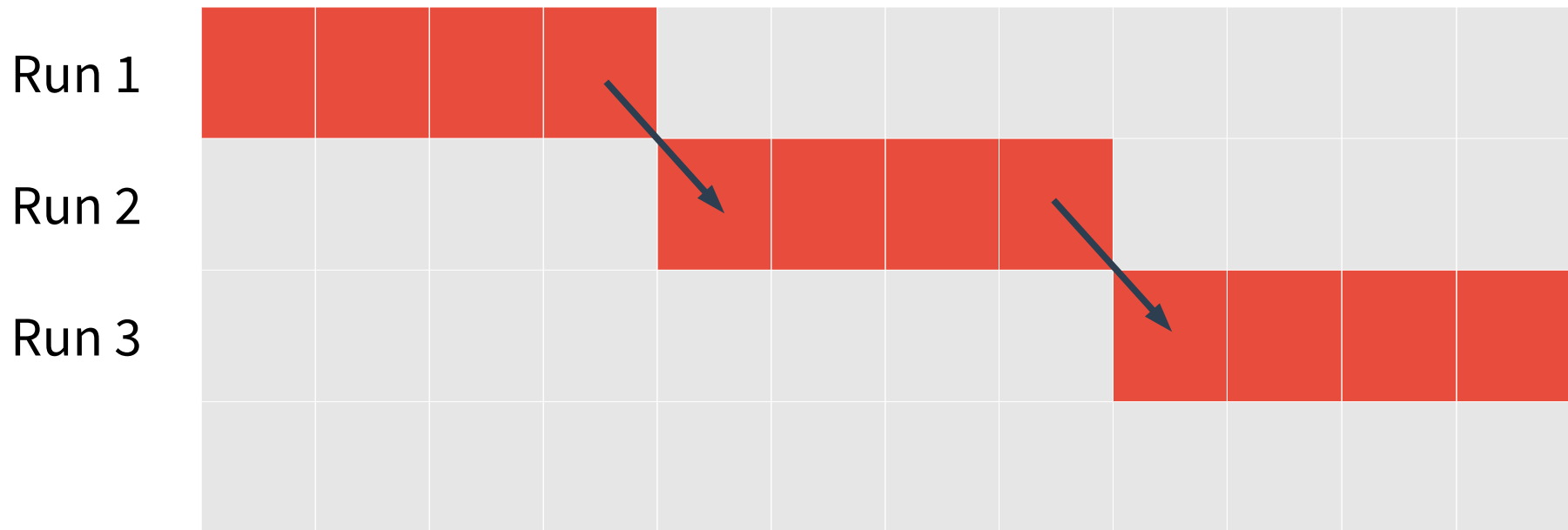
Flowchart of DiceMix



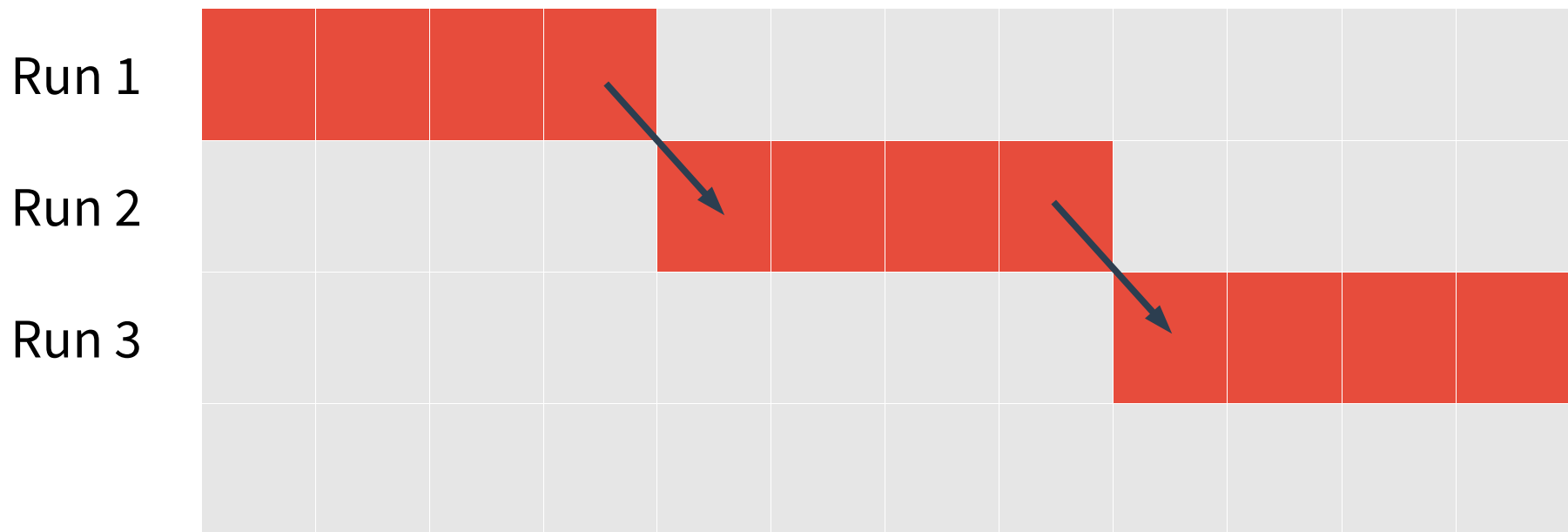
Flowchart of DiceMix



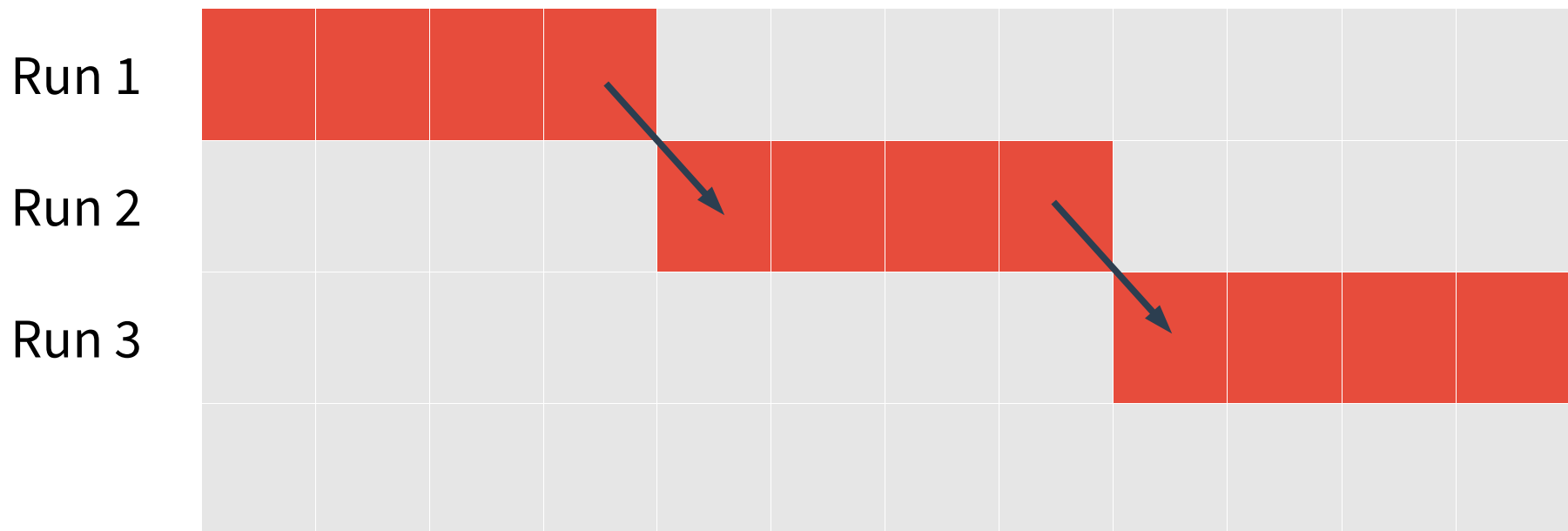
Communication Rounds (naive)



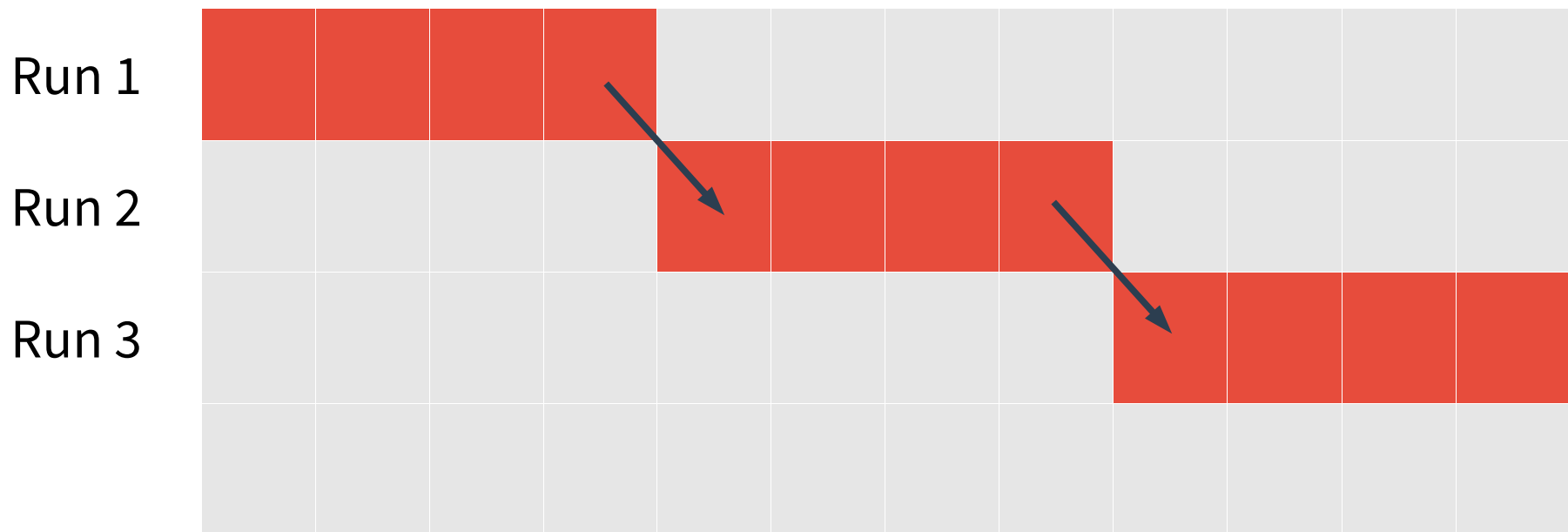
Communication Rounds (naive)



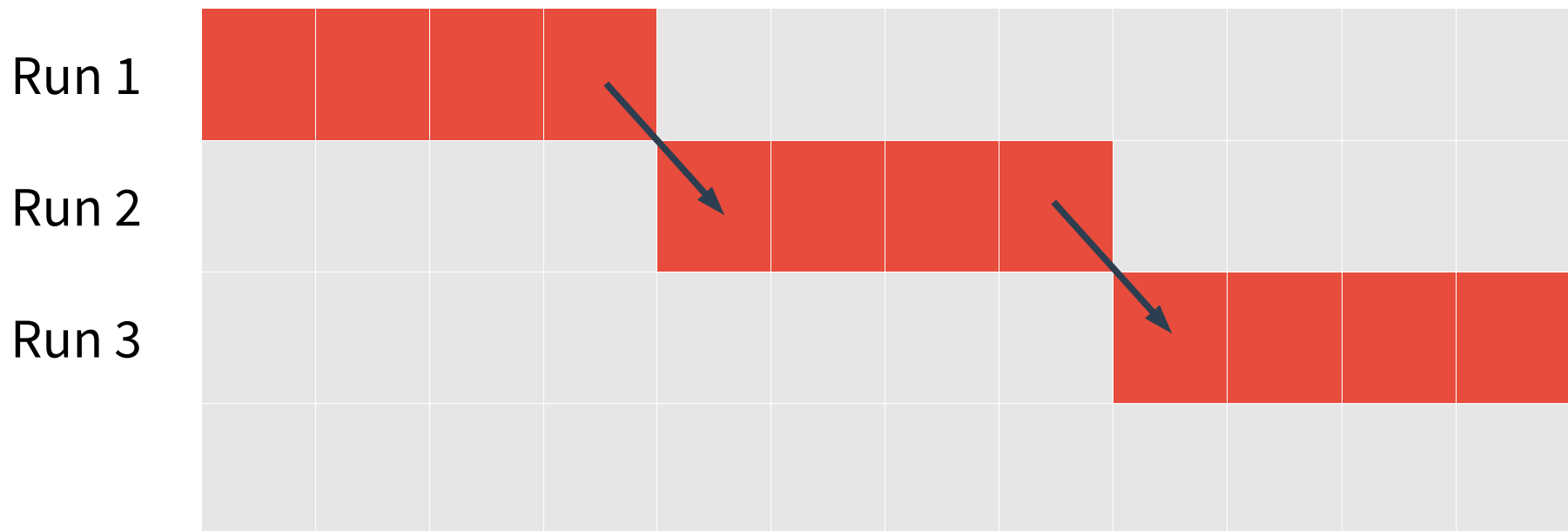
Communication Rounds (naive)



Communication Rounds (naive)

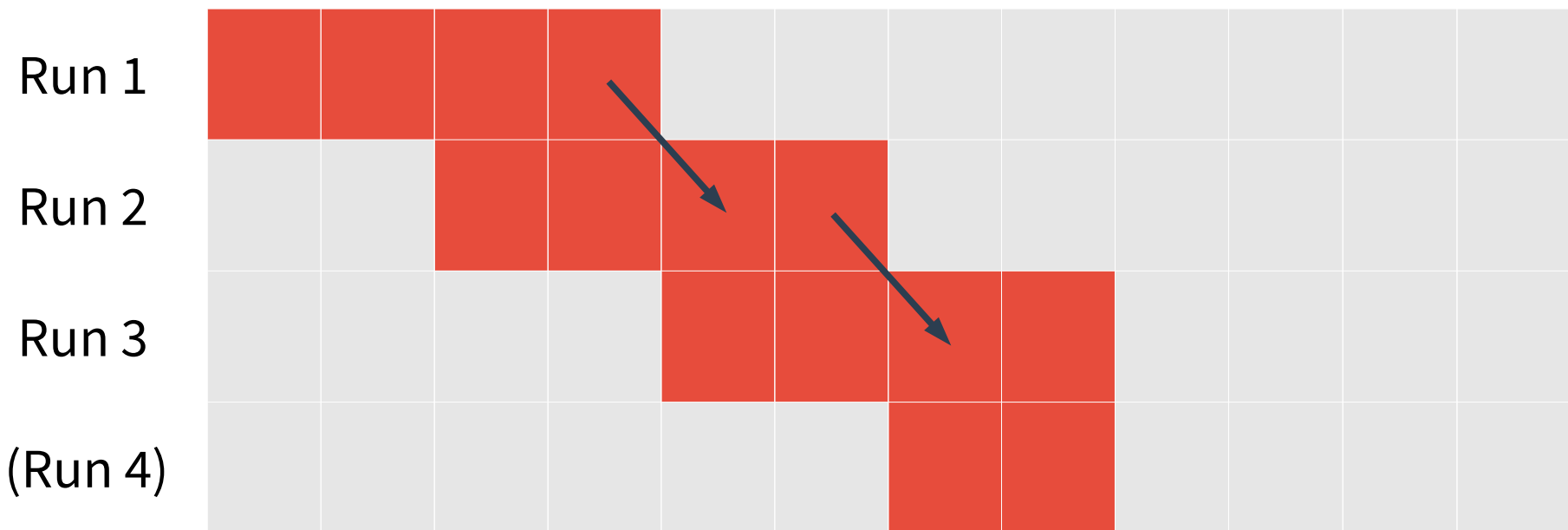


Communication Rounds (naive)

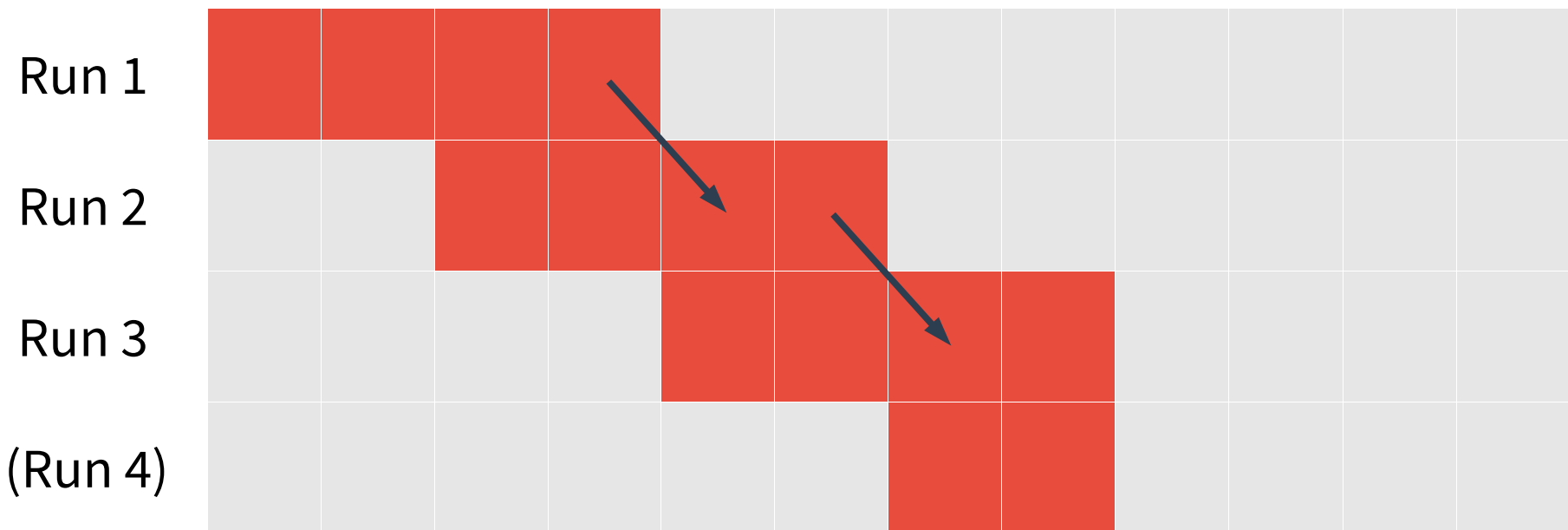


$4 + 4f$ rounds

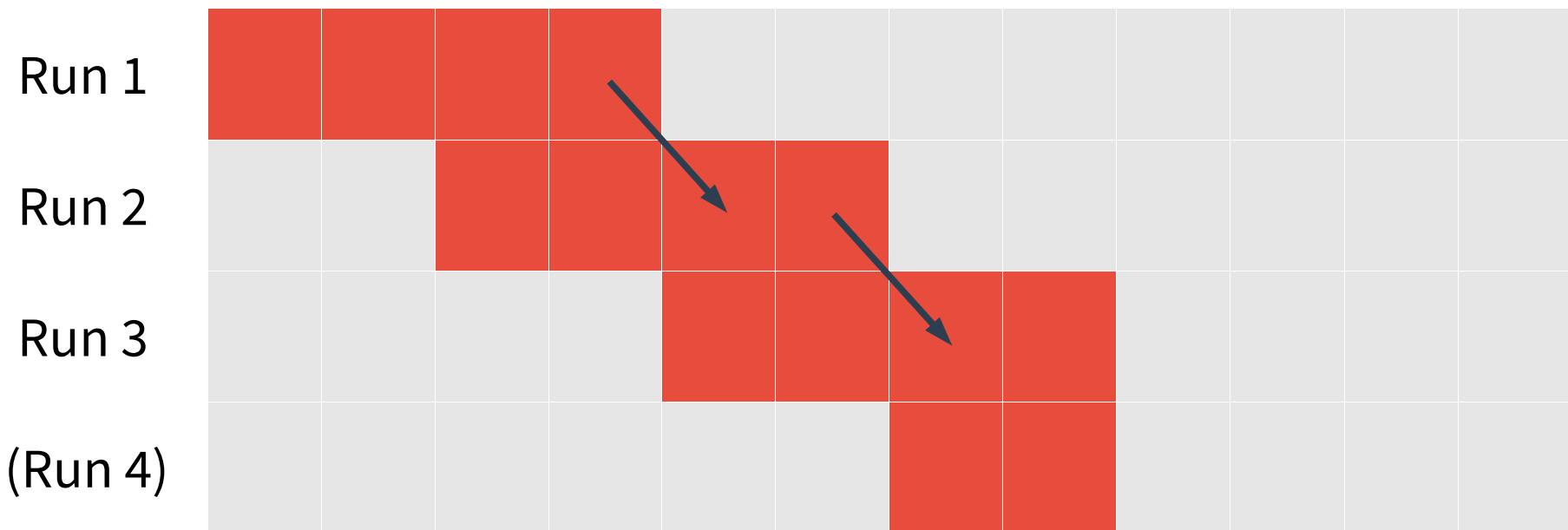
Communication Rounds (DiceMix)



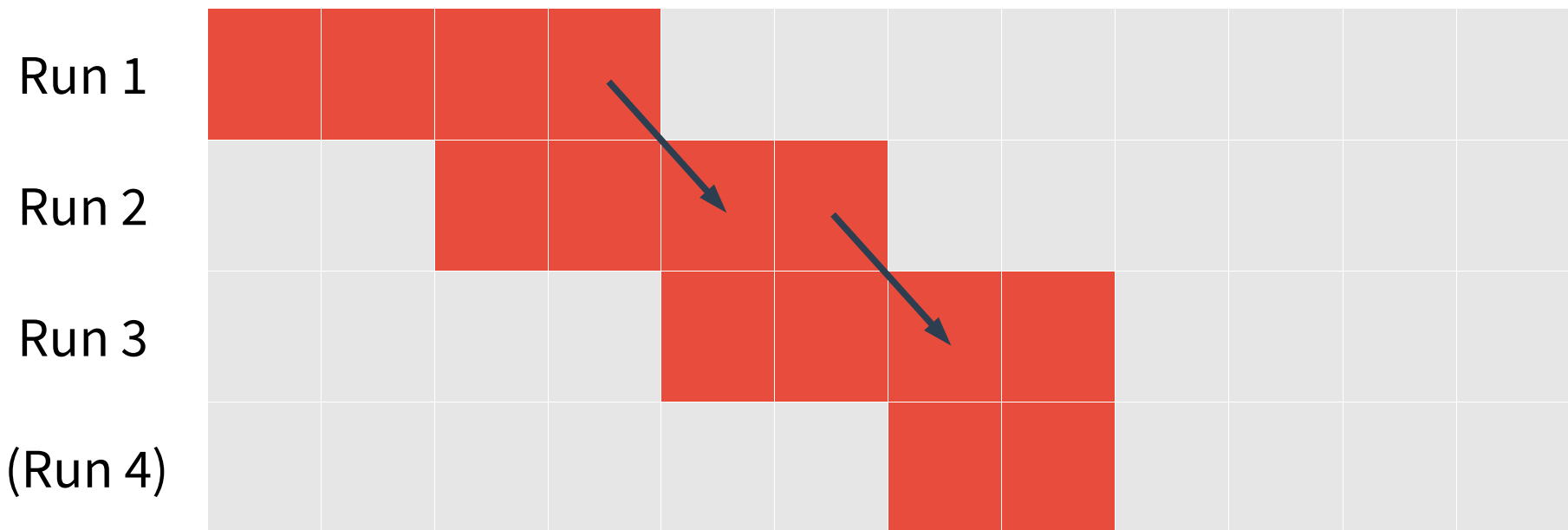
Communication Rounds (DiceMix)



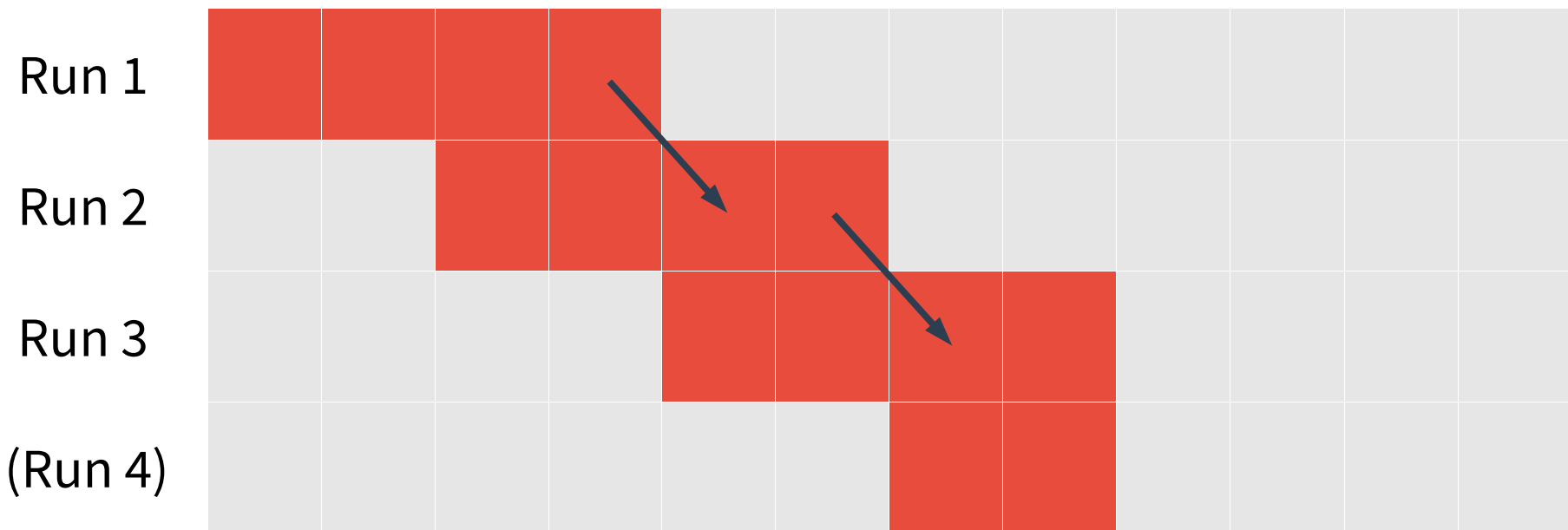
Communication Rounds (DiceMix)



Communication Rounds (DiceMix)



Communication Rounds (DiceMix)



$4 + 2f$ rounds

Communication Rounds (DiceMix)

Run 1	KE	DC	?	SK								
Run 2			KE	DC	? RV							
Run 3												
(Run 4)												

Communication Rounds (DiceMix)

Run 1	KE	DC	?	SK								
Run 2			KE	DC	? RV							
Run 3												
(Run 4)												

Communication Rounds (DiceMix)

Run 1	KE	DC	?	SK								
Run 2			KE	DC	? RV							
Run 3												
(Run 4)												

Communication Rounds (DiceMix)

Run 1	KE	DC	?	SK								
Run 2			KE	DC	? RV							
Run 3												
(Run 4)												

Communication Rounds (DiceMix)

Run 1	KE	DC	?	SK								
Run 2			KE	DC	? RV							
Run 3												
(Run 4)												

$4 + 2f$ rounds

DC-nets in Practice

DC-nets in Practice

- Key exchange to establish shared keys

DC-nets in Practice

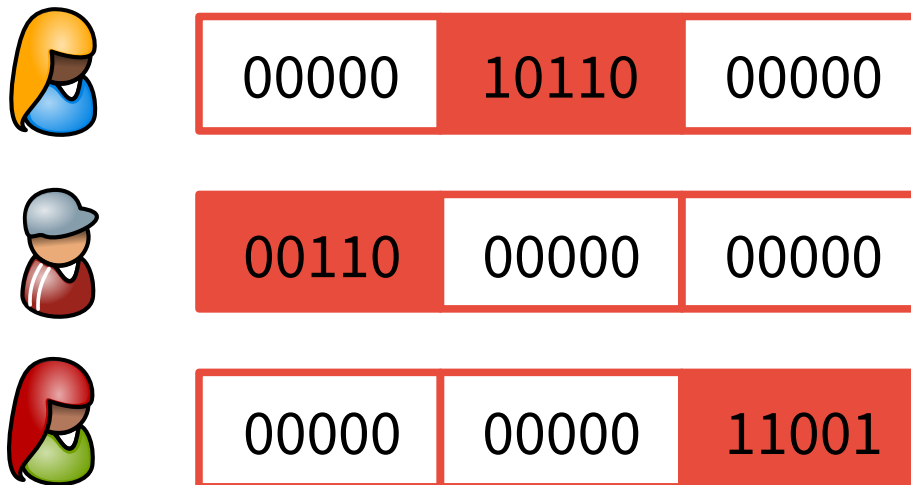
- Key exchange to establish shared keys
- Send bitstrings instead of single bits

DC-nets in Practice

- Key exchange to establish shared keys
- Send bitstrings instead of single bits
- DC-nets computes sum, but should compute set of messages

DC-nets in Practice

- Key exchange to establish shared keys
- Send bitstrings instead of single bits
- DC-nets computes sum, but should compute set of messages
 - Often: Use „slots“ and perform slot reservation



Communication Rounds (DiceMix)

Run 1	KE	CM	DC	SK								
Run 2			KE	CM	DC RV							
Run 3												
(Run 4)												

Communication Rounds (DiceMix)

Run 1	KE	CM	DC	SK								
Run 2			KE	CM	DC RV							
Run 3												
(Run 4)												

Communication Rounds (DiceMix)

Run 1	KE	CM	DC	SK								
Run 2			KE	CM	DC RV							
Run 3												
(Run 4)												

Communication Rounds (DiceMix)

Run 1	KE	CM	DC	SK								
Run 2			KE	CM	DC RV							
Run 3												
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Communication Rounds (DiceMix)

Run 1	KE	CM	DC	SK								
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(Run 4)												

$4 + 2f$ rounds