Constructing Pairing-Friendly Elliptic Curves

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Abstract

This report covers some of the fundamental aspects of elliptic curve construction. Specifically, we will focus on the Cocks Pinch and Dupont Enge Morain methods for curve construction. We start by giving an overview of important concepts about elliptic curves needed for understanding these two methods, and then we will explain and compare the two algorithms. Finally, we explore some of the applications of pairing-friendly curves to cryptography.

Contents

1 Introduction

1.1 Elliptic Curves

For our project, we shall define an elliptic curve to be a curve of the form:

$$E: \ y^2 = x^3 + Ax + B \tag{1}$$

where A and B are elements of some field \mathbb{F} , with $\operatorname{char}(\mathbb{F}) \neq 2,3$. The curve E is nonsingular if $\frac{\partial F}{\partial x}$ and $\frac{\partial F}{\partial y}$ are not simultaneously 0 for all points on E. It follows that E is nonsingular $\iff x^3 + Ax + B$ has distinct roots. Through Vieta's formulas, E has distinct roots $\iff ((r_1 - r_2)(r_1 - r_3)(r_2 - r_3))^2 = -(4A^3 + 27B^2)$ is nonzero. Therefore, we shall also require that the discriminant of E,

$$\Delta = -16(4A^3 + 27B^2) \tag{2}$$

is nonzero. The j-invariant of E is defined by:

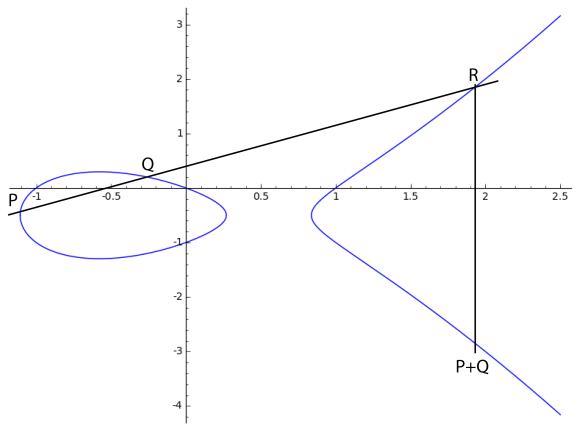
$$j(E) = 1728 \frac{4A^3}{4A^3 + 27B^2} \tag{3}$$

1.2 Group Law

The points on an elliptic curve form an additive abelian group. We shall define the group law geometrically.

Let $P = (x_p, y_p), Q = (x_q, y_q)$. A line through P and Q intersects E at a third point,

 $R = (x_r, y_r)$. We define $P + Q := (x_r, -y_r)$. Pictorally, this looks like



The group law can also be defined in terms of algebraic formulas, which can be found in [SIL08, III.2].

1.3 Notation

- \bullet \mathbb{F} is a field
- ullet is the algebraic closure of ${\mathbb F}$
- $\bullet \ \mathbb{F}_p$ is a field with p elements, where p is prime
- $\bullet \ E(\mathbb{F}) = \{\mathbb{F} \times \mathbb{F} \mid E(x,y) = 0\}$
- ϕ is an isogeny (or endomorphism)
- ullet ϕ_p is the Frobenius endomorphism
- [n] is the multiplication by n map

2 Background

In this section, we shall define key concepts needed for our report. We will prove some of the more important results, and cite a source otherwise.

2.1 Isogenies

An isogeny of two elliptic curves E_1 and E_2 defined over a field \mathbb{F} is a nonconstant morphism $\phi: E_1 \to E_2$, where ϕ is a group homomorphism from $E_1(\overline{\mathbb{F}}) \to E_2(\overline{\mathbb{F}})$. E_1 and E_2 are isomorphic if $\exists \phi_1: E_1 \to E_2$ and $\phi_2: E_2 \to E_1$, isogenies, such that $\phi_2 \circ \phi_1 = \text{Identity}$.

2.1.1 Separable and Inseparable Isogenies

Any isogeny ϕ can be expressed as $\phi(x,y) = (\frac{u(x)}{v(x)}, \frac{s(x)}{t(x)}y)$, where $u,v,s,t \in \mathbb{F}[x]$, and $\gcd(u,v) = \gcd(s,t) = 1$. An isogeny is separable if $(\frac{u}{v})' = 0$, and is inseparable otherwise. The degree of an isogeny is defined as $\deg(\phi) := \max(\deg(u), \deg(v))$. For any separable isogeny ϕ , $\deg(\phi) = |\ker \phi|$. [SUTH15]

2.1.2 Dual isogenies

Theorem 1 Let $\phi: E_1 \to E_2$ be an isogeny. Then \exists a unique $\hat{\phi}: E_2 \to E_1$ such that $\hat{\phi} \circ \phi = [n]$, where $n = \deg(\phi)$.

The proof of this can be found in either [SIL08] or [SUTH15]. Furthermore, for any two isogenies ϕ_1 and ϕ_2 , $\widehat{\phi_1 + \phi_2} = \widehat{\phi}_1 + \widehat{\phi}_2$.

2.2 Endomorphisms

An endomorphism is an isogeny from E to itself. The endomorphisms of E form a ring, where addition is addition of functions and multiplication is function composition.

2.2.1 Examples

The map $[n]: E \to E$, where $[n]P = P + P + \cdots + P$ (n times) is an endomorphism.

If E is defined over \mathbb{F}_p , the Frobenius map $\phi_p : E \to E$ defined by $\phi_p(x,y) := (x^p, y^p)$ is an (inseparable) endomorphism.

2.2.2 Trace of an Endomorphism

Theorem 2 For any endomorphism ϕ , $\phi + \hat{\phi} = 1 + \deg(\phi) - \deg(1 - \phi)$, where we can regard the RHS as an endomorphism by the map $n \mapsto [n]$.

Proof: As endomorphisms,

$$[\deg(1-\phi)] = \widehat{(1-\phi)}(1-\phi) = (\hat{1}-\hat{\phi})(1-\phi) = (1-\hat{\phi})(1-\phi)$$

$$= 1 - \hat{\phi} - \phi + \hat{\phi} \circ \phi = 1 - \hat{\phi} - \phi + [\deg(\phi)]$$

$$\implies \phi + \hat{\phi} = 1 + [\deg(\phi)] - [\deg(1-\phi)]$$

By the above theorem, we can now define $\operatorname{trace}(\phi) := \phi + \hat{\phi}$.

Theorem 3 $\#E(\mathbb{F}_p) = p + 1 - t$, where $t = \operatorname{trace}(\phi_p)$

Proof: The fixed field of ϕ_p is \mathbb{F}_p , and $1 - \phi_p$ is separable (see [SUTH15]). Therefore, $\ker(1 - \phi_p) = \#E(\mathbb{F}_p)$. It is clear that $\deg(\phi_p) = p$ by definition $(u(x) = x^p)$ and v(x) = 1. We have that

$$\ker(1 - \phi_p) = \deg(1 - \phi_p) = 1 + \deg(\phi_p) - \operatorname{trace}(\phi_p) = p + 1 - t$$

$$\implies \#E(\mathbb{F}_p) = p + 1 - t$$

2.3 j-invariant

Theorem 4 Two elliptic curves $E_1(\mathbb{F})$ and $E_2(\mathbb{F})$ are isomorphic over $\overline{\mathbb{F}} \iff j(E_1) = j(E_2)$. Furthermore, $\forall j_0 \in \overline{\mathbb{F}}$, \exists an elliptic curve $E(\mathbb{F})$ such that $j(E) = j_0$.

The proof requires some lengthy algebraic manipulation, which can be found in [SIL08, III.1]. As a consequence of the proof, for any $j \in \overline{\mathbb{F}}$, we can define an canonical elliptic curve E associated with this j-invariant. We see that

$$E: y^{2} = x^{3} + \frac{3j}{1728 - j}x + \frac{2j}{1728 - j} \text{ if } j \neq 0, 1728$$

$$E: y^{2} = x^{3} + 1 \text{ if } j = 0$$

$$E: y^{2} = x^{3} + x \text{ if } j = 1728$$

$$(4)$$

2.4 Twists

Two curves $E_1(\mathbb{F})$ and $E_2(\mathbb{F})$ are *twists* if they are isomorphic over $\overline{\mathbb{F}}$ but not over \mathbb{F} .

2.4.1 Quadratic Twists

In particular, we are interested in quadratic twists. If $E: y^2 = x^3 + Ax + B$ is an elliptic curve defined over \mathbb{F} , and $d \in \mathbb{F}$ is a nonsquare, then we define the quadratic twist of E as $\tilde{E}: y^2 = x^3 + d^2Ax + d^3B$.

Theorem 5 If $E: y^2 = x^3 + Ax + B$ is an elliptic curve over \mathbb{F}_p with $\#E(\mathbb{F}_p) = p + 1 - t$, then $\#\tilde{E}(\mathbb{F}_p) = p + 1 + t$

Proof: Let $\left(\frac{\cdot}{p}\right)$ be the legendre symbol mod p. For any $x \in \mathbb{F}_p$, we see that $1 + \left(\frac{x^3 + Ax + B}{p}\right) = \#$ of points on E with x-coordinate x. Therefore,

$$\#E(\mathbb{F}_p) = 1 + \sum_{x \in \mathbb{F}_p} \left(1 + \left(\frac{x^3 + Ax + B}{p} \right) \right) = p + 1 + \sum_{x \in \mathbb{F}_p} \left(\frac{x^3 + Ax + B}{p} \right)$$

Since \mathbb{F}_p is a field, $\forall x \in \mathbb{F}_p$, $\exists x' \in \mathbb{F}_p$ such that dx' = x. Therefore, for $\tilde{E}(\mathbb{F}_p)$, we have that

$$\#\tilde{E}(\mathbb{F}_p) = 1 + \sum_{x \in \mathbb{F}_p} \left(1 + \left(\frac{(dx)^3 + A(dx) + B}{p} \right) \right) = p + 1 + \sum_{x \in \mathbb{F}_p} \left(\frac{d^3(x^3 + Ax + B)}{p} \right)$$

$$= p + 1 + \sum_{x \in \mathbb{F}_p} \left(\frac{d}{p} \right) \left(\frac{d^2}{p} \right) \left(\frac{x^3 + Ax + B}{p} \right) = p + 1 - \sum_{x \in \mathbb{F}_p} \left(\frac{x^3 + Ax + B}{p} \right)$$

2.5 The Complex Lattice

Theorem 6 Let ω_1, ω_2 be linearly independent points in C. Then define the lattice

$$L = Z\omega_1 + Z\omega_2$$

Then there exists an elliptic curve that is isomorphic to \mathbb{C}/L .

Define $G_k(L) = \sum_{\omega \in L} \omega^{-k}$. Then define the Weierstrass $\wp(z)$ function as follows:

$$\wp(z) = \frac{1}{z^2} + \sum_{\omega \in L} \left(\frac{1}{(z - \omega)^2} - \frac{1}{\omega^2} \right) \tag{5}$$

Then this function can easily be shown, by applications of complex analysis, to be convergent and meromorphic, as well as periodic. Then the derivative $\wp(z)$ is

$$\wp'(z) = -2\sum_{\omega \in L} \frac{1}{(z - \omega)^2} \tag{6}$$

Now we have a isomorphism from the additive group on \mathbb{C}/L to the group of elliptic points on $E(\mathbb{C})$, by the map

$$z \to (\wp(z), \wp'(z)), \quad 0 \to O$$

with E being defined as

$$E: y^2 = 4x^3 - g_2x - g_3 \tag{7}$$

where $g_2 = 60G_4$, $g_3 = 140G_6$ Note that the periodicity will give:

$$(\wp(z_1),\wp'(z_1)) \oplus (\wp(z_2),\wp'(z_2)) = (\wp(z_1 + z_2),\wp'(z_1 + z_2)) \tag{8}$$

which gives rise to the corresponding group law on elliptic curves.

Now we relate the j-invariant on curves to the j-function of a complex lattice. First, let rescale our lattice L to $Z\tau + Z$ where $\tau = \frac{w_1}{w_2}$. Then the j-invariant related to the lattice parameter is

$$j(\tau) = 1728 \frac{g_2^3}{g_2^3 - 27g_3^2} \tag{9}$$

The proof of all of this we won't go into detail in this paper, but this gives rise to the relationship between the complex lattice and isogenies, mainly integer endomorphisms [m] give rise to $z \to mz$, and for multiplication by a complex number β , we have $z \to \beta z$, which is defined when $\beta L \in L$. A key theorem is that

$$End(E) \cong \{ \beta \in C | \beta L \subseteq L \}$$
 (10)

This can be proved by taking the limit of the action of the endomorphism by approaching a lattice point in [WASH08].

For curves defined on a field K, there is a homomorphism $K \to C$ if we linearly map the finite basis elements of K, $\alpha_1, ..., \alpha_n$ respectively to any algebraically independent set of elements in \mathbb{C} , $\tau_1, ..., \tau_n$, so we can regard E(K) as a curve in \mathbb{C} .

2.5.1 Using Quadratic Lattices

Theorem 7 The elements β in the endomorphism ring are algebraic integers that lie in some quadratic field.

Proof: Note that by the theorem in (6), there exist integers a, b, c, d such that

$$\beta\omega_1 = a\omega_1 + b\omega_2 \qquad \beta\omega_2 = c\omega_1 + d\omega_2 \tag{11}$$

Since this becomes a linear transformation, we can re-write β in a qudratic, i.e.

$$\beta^2 - \beta(a+d) + (ad - bc) = 0 \tag{12}$$

which implies β is an quadratic algebraic integer.

Such quadratic fields are defined by $Z[\delta]$, of the forms $Z[\frac{1+\sqrt{-D}}{2}]$ if $D \equiv 3 \mod 4$ or $Z[\sqrt{-D}]$ if $D \equiv 1,2 \mod 4$ where D is squarefree.

Definition: An *order* in an imaginary qudratic field is a ring R that is contained in the field, which will have have the form $Z[f\delta]$.

It is then proved that all such β are in the same order of some quadratic field in [WASH08], or in other words, elliptic curves in \mathbb{C} have endomorphism rings isomorphic to R in some quadratic field.

Now to construct a curve of size N in \mathbb{F}_p , we have that t = p + 1 - N due to Hasse's theorem, and find D to be square-free part of $t^2 - 4p$. We will then find an integer polynomial $H_D(x)$ such that the roots will be j-invariants of curves with complex multiplication defined in the actual quadratic field. To do so requires taking Galois conjugates of elements in the field, depicted in [WASH08]. The algorithm is defined in section 3.

2.6 Pairings and Pairing-Friendly Curves

Let G be an additive abelian group of order p, a prime, and let G' be a multiplicative group of order p. A pairing is a bilinear map $e: G \times G \to G'$ satisfying:

- 1. (bilinearity) $e(P_1 + P_2, P_3) = e(P_1, P_3)e(P_2, P_3) \ \forall P_1, P_2, P_3 \in G$
- 2. (non-degeneracy) $e(P, P) \neq 1$, where $G = \langle P \rangle$
- 3. (computability) e is efficiently computable

[PAIR91]

2.6.1 Weil and Tate Pairings

Let $E[r] = \{ P \in E(\mathbb{F}_p) \mid rP = O \}$ be the r-torsion group of $E(\mathbb{F}_p)$.

The Weil Pairing is a map $e_r: E[r] \times E[r] \to \mu_r$, where μ_r is the set of rth roots of unity in $\overline{\mathbb{F}_p}$.

The Tate Pairing is a map: $\tau_r : E(F_p)[r] \times E(F_p)[r]/rE(F_p) \to \mu_r$, where $\tau_r(P,Q) = e_r(P,R-\phi_p(R))$, where R satisfies rR=Q. [WASH08]

2.6.2 Embedding Degree

We do not need the full algebraic closure $\overline{\mathbb{F}_p}$ to determine μ_r . Instead, we can find a positive integer k such that $\mu_r \subset \mathbb{F}_{p^k}$, that is, we require only a finite degree algebraic extension. We define the embedding degree k of $E(\mathbb{F}_p)$ with respect to r as $k := [\mathbb{F}_p(\mu_r) : \mathbb{F}_p]$, the degree of the extension field. Therefore, we can regard k as the smallest positive integer such that $\mu_r \subset \mathbb{F}_{p^k}$.

Alternatively, suppose that k is the smallest positive integer such that $\mu_r \subset \mathbb{F}_{p^k}$. $\mu_r \subset \mathbb{F}_{p^k} \iff r \middle| \# \mathbb{F}_{p^k}^*$ (since multiplicative groups of finite fields are cyclic) $\iff \gcd(r, p^k - 1) = r \iff p^k - 1 \equiv 0 \mod r \iff p \text{ is a primitive } k\text{th root of unity mod } r \text{ (since we picked } k \text{ to be minimal)}.$

Therefore, the embedding degree k is the smallest positive integer satisfying $p^k \equiv 1 \mod r$.

2.6.3 Pairing-Friendly Curves

The Weil/Tate Pairing is efficiently computable when k is small, as computing the pairings requires computation in \mathbb{F}_{p^k} . A curve with efficiently computable pairings is pairing-friendly. Pairing-friendly curves are rare. In general, if $r \approx p$, then $\Pr[\text{pairing-friendly curve}] = O(\frac{\log^3 p}{n})$. [IM98]

3 Constructing Pairing-Friendly Curves

3.1 Complex Multiplication Method

```
Input: p, a prime, and N a positive integer Output: An elliptic curve E(\mathbb{F}_p) where \#E(\mathbb{F}_p) = N t := p+1-N; D = \text{square free part of } t^2-4p; H_D(x) = \text{Hilbert class polynomial} Pick j \in \mathbb{F}_p such that H_D(j) = 0 Compute E according to (4). if \#E(\mathbb{F}_p) = N then | return E else | return quadratic twist of E end
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As a result from the theory of complex multiplication, the above algorithm will always succeed provided that such a curve E exists and will be efficient if D is not too large [SUTH15]. A slight subtlety arises if j=0 or j=1728. If j=0, then there are 6 classes of curves, corresponding to sextic twists of E by $1, \zeta, \zeta^2, \ldots, \zeta^5$, for ζ , a primitive root of unity in \mathbb{F}_p . If j=1728, then there are 4 classes of curves, corresponding to quartic twists of E by $1, \zeta, \ldots \zeta^3$, for ζ , a primitive root of unity in \mathbb{F}_p . If a curve E exists, then one of these curves will satisfy the conditions of the algorithm. [SIL08, III.10]

3.2 Cocks Pinch Method

We wish to construct a curve with a subgroup of size r and embedding degree k. Suppose we also have chosen a CM discriminant D such that $\left(\frac{D}{r}\right) = 1$. The Cocks Pinch method finds a prime p and the trace of Frobenius t such that \exists an elliptic curve E over \mathbb{F}_p with trace t, and a subgroup of size r with embedding degree k. There are 3 conditions on p, t:

- 1. $t^2 4p = f^2D$, for some f. This means that E has CM discriminant D
- 2. $p+1-t \equiv 0 \mod r$. This means that $r \mid \#E(\mathbb{F}_p) \implies$ there is a subgroup of size r by the characterization of finitely generated abelian groups
- 3. p is a primitive kth root of unity mod r. As mentioned earlier, this condition is equivalent to E having embedding degree k with respect to the subgroup of size r.

We see that we only need to satisfy the above 3 conditions for p,t. To do this, we first choose g, a primitive kth root of unity mod r. We know that $t-1 \equiv p \equiv g \mod r$. Using (1), we see that $\frac{(t^2-f^2D)}{4}=p$. We can set $a=2^{-1}(g+1)\mod r$ (as integers). Then, $2a\equiv g+1\equiv t\mod r \implies a^2\equiv \frac{t^2}{4}\mod r$. We can also set $f_0=\frac{2(a-1)}{\sqrt{D}}\mod r$. Suppose $p=\frac{(t^2-f_0^2D)}{4}$ is prime, and t=2a. Then $p+1-t\equiv a^2-(a-1)^2+1-t\equiv 2a-1+1-t\equiv 0\mod r$, so that (2) is satisfied, and (2) \implies (3) since $t-1\equiv g$. (1) is satisfied by construction of p, and so we have the desired output. If p is not prime, then we can compute $p=\frac{(t^2-f^2D)}{4}$ for $f=f_0+ir$, which gives new values for p while preserving the above congruences mod r. If the algorithm succeeds in finding a prime p then it outputs p,t, and will output \perp if it fails. The algorithm is given below in pseudocode:

If the algorithm succeeds, we can use the CM method to construct the desired elliptic curve E, provided that E exists. We see that $\frac{t^2}{4} \leq \frac{t^2 - f^2 D}{4} = p^2 \implies t \leq 2\sqrt{p}$ since D < 0. As part of the proof of the CM method [SUTH15], a curve E with trace t exists if (1) is satisfied, $t \leq 2\sqrt{p}$, and $t \not\equiv 0 \mod p$. The last equation is satisfied since t > 0 and p > t. Therefore, E exists.

3.3 Dupont Enge Morain Method

As is the case in the Cocks Pinch method, we still need to find parameters k, r, D, p, t satisfying the three conditions. The main idea behind the Dupont Enge Morain (DEM) Method is to fix an embedding degree k and simultaneously compute the prime r and D using resultants. We define the resultant of two polynomials $f(x), g(x) \in \mathbb{F}[x]$ as

$$Res(f,g) = \prod (r_f - r_g)$$

where r_f and r_g are the roots of f(x) and g(x) in $\overline{\mathbb{F}}$. From the definition, it is clear that $\operatorname{Res}(f,g)=0 \iff f \text{ and } g \text{ have a common root in } \overline{\mathbb{F}}.$ We can replace condition (3) of the Cocks Pinch method with $r | \Phi_k(q) \iff r | \Phi_k(t-1)$ (if condition 2 also holds), where $\Phi_k(x)$ is the kth cyclotomic polynomial. Suppose that $-f^2D + (t-2)^2 \equiv 0 \mod r$. Then $0 \equiv -f^2D + t^2 - 4t + 4 \equiv 4p - 4t + 4 \equiv 4(p+1-t) \mod r \implies p+1-t \equiv 0$ mod r since gcd(4,r)=1, and we can assume that $r\neq 2$. If we can find $a\in\mathbb{Z}$ such that $r = \text{Res}(\Phi_k(x-1), a+(x-2)^2)$ is a prime, then $\text{Res}(\Phi_k(x-1), a+(x-2)^2) \equiv 0$ $\operatorname{mod} r \implies \Phi_k(x-1)$ and $a+(x-2)^2$ have a common root in $\overline{\mathbb{F}_r}$ so that g(x)= $\gcd(\Phi_k(x-1), a+(x-2)^2) \in \mathbb{F}_r[x]$ has a root in $\overline{\mathbb{F}_r}$. As it turns out, g(x) will have a root in \mathbb{F}_r . [TAX10] If we let t be this root, then we see that $\Phi_k(t-1) \equiv 0 \mod r$ and that $a + (t-2)^2 \equiv 0 \mod r$. If $\exists i \in \mathbb{Z}^+$ such that $p = \frac{(t+ir)^2 + a}{4}$ is a prime, then $p \equiv \frac{t^2+a}{4} \mod r$ so that $p+1-t \equiv 0 \mod r$ by an earlier argument. Letting $-f^2D = a$, we see that the three conditions are satisfied, and therefore we can use the CM method to construct the desired elliptic curve E. By the same argument used in the Cocks Pinch method, we see that $|t| \leq 2\sqrt{p}$. The algorithm is given below in pseudocode:

```
Input: k, embedding degree 

Output: r, subgroup size,D, CM discriminant, p, prime, t, trace of Frobenius a := random integer with small squarefree part 

while r is not prime do 

r = \text{Res}(\Phi_k(x-1), a + (x-2)^2)
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r = \operatorname{Res}(\Phi_k(x-1), a + (x-2)^2

end

D := \operatorname{squarefree} \operatorname{part} \operatorname{of} a

g(x) = \gcd(\Phi_k(x-1), a + (x-2)^2)

t := \operatorname{any} \operatorname{root} \operatorname{of} g(x) \in \mathbb{F}_r. while p is not prime do

p = \frac{(t+ir)^2+a}{4} for some i \in \mathbb{Z}^+

end

return r, D, p, t
```

4 Applications

4.1 Elliptic Curve Discrete Logarithm Problem

The Elliptic Curve Discrete Logarithm Problem (ECDLP) is formalized as follows: Given two points P, Q, find an integer k such that kP = Q.

Currently, the fastest known method for solving ECDLP is Pollard's ρ method, which runs in $O(\sqrt{p})$ time.

4.1.1 Pohlig-Hellman Method

Suppose $N = \#E(\mathbb{F}_p)$, and write $N = \prod_i q_i^{e_i}$ as a product of primes. To determine k, all we need to do is find $k \mod q_i^{e_i}$ and then construct k using the Chinese Remainder theorem. This is the main idea behind the Pohlig-Hellman Method, which is efficient provided that the prime factors of N are small. [WASH08]

4.1.2 MOV attack

The Menezes-Okamoto-Vanstone (MOV) attack relies on using pairings to solve the ECDLP. The idea behind the attack is to map the DLP on E to the DLP in \mathbb{F}_{p^k} , where k is the embedding degree, and then use the index calculus method to solve the DLP in subexponential time. This attack is efficient provided that k is small. However, elliptic curves generally have large embedding degree with respect to any large subgroup, so this attack is only useful against pairing-friendly elliptic curves.

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