Entropy Bounds for Traffic Confirmation

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Abstract

Consider an open MIX-based anonymity system with N participants and a batch size of b. Assume a global passive adversary who targets a given participant Alice with a set \mathcal{R}_A of m communicating partners. Let $H(\mathcal{R}_A | \mathcal{B}_t)$ denote the entropy of \mathcal{R}_A as calculated by the adversary given t message sets (MIX batches) where Alice is a sender in each message set. Our main result is to express the rate at which the anonymity of Alice (as measured by \mathcal{R}_A) degrades over time as a function of the main parameters N, b and m. Assuming $m, b < \sqrt{N}$, we prove that there is a threshold $t^* = O(m \ln N)$ such that when $t = t^* + 5cm$, for any integer c > 0, then

$$\Pr(H(\mathcal{R}_A \mid \mathcal{B}_t) = 0) > 1 - e^{-c} \tag{1}$$

where the probabilities are computed over the random communication model. Thus once the attacker has collected a threshold t^* of messages sets, each additional 5mmessage sets collected decreases $H(\mathcal{R}_A \mid \mathcal{B}_t)$ towards zero geometrically. We provide formulas for computing the implied constant in $t^* = O(m \ln N)$ and also to improve the constant 5 in $t = t^* + 5cm$. Using the benchmarking parameters N = 20,000, b = 50 and m = 20, our results yield that $t^* = 292$ and the bound in (1) applies when t = 292 + 22c. When $t = 292 + 22 \cdot 10 = 512$, for example, then $\Pr(H(\mathcal{R}_A \mid \mathcal{B}_{512}) = 0) > 0.9999$.

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1 Introduction

Traffic analysis is a collection of techniques for inferring communication relationships without having access to the content that is being communicated. Traffic confirmation is a special subcase that attempts to infer communication relationships amongst users whose communications are mediated through an anonymity system. We assume that that the underlying anonymity system is a threshold MIX, with batch size b, supporting N participants, each of whom may act as both a sender or receiver. We consider the class of traffic confirmation attacks where an attacker targets a specific user Alice and attempts to infer Alice's partners from observing her communication patterns through the MIX. The attacker is assumed to be a global passive adversary, and is therefore able to determine the set of senders and receivers for each message set (batch) submitted to the MIX. Let \mathcal{R}_A be the set of Alice's communicating partners where $|\mathcal{R}_A| = m$, and let $H(\mathcal{R}_A | \mathcal{B}_t)$ be the entropy of \mathcal{R}_A after observing t rounds of the MIX. Intuition suggests that $H(\mathcal{R}_A | \mathcal{B}_t)$ will tend to zero as t increases since the attacker can ignore message sets where Alice is not a sender.

Our main result is to express the rate at which the anonymity of Alice (as measured by \mathcal{R}_A) degrades over time as a function of the main parameters N, b and m. Assuming $m, b < \sqrt{N}$, we prove that there is a threshold $t^* = O(m \ln N)$ such that when $t = t^* + 5cm$, for any integer c > 0, then

$$\Pr(H(\mathcal{R}_A \mid \mathcal{B}_t) = 0) > 1 - e^{-c}, \tag{2}$$

where the probabilities are computed over the random communication model (RCM) [1]. This result has the following interpretation. Once the attacker has collected a threshold t^* of messages sets, each additional 5m message sets collected decreases $H(\mathcal{R}_A \mid \mathcal{B}_t)$ towards zero at a geometric rate governed by 1/e. The constant 5 is an upper bound and can be improved in practice. Using the benchmarking parameters N = 20,000, b = 50 and m = 20, our results yield that when t = 292 + 22c the bound of (2) applies.

Our results are designed to show relatively simple relationships between the main system parameters and the level of anonymity they provided as the number of observations by the attacker increases. Previous work on traffic confirmation [5, 1, 2, 3, 6, 7] has not convincingly undercovered these fundamental relationships in a manner that is instructive for both system users and designers. This is somewhat surprising given the simplicity and symmetry of the RCM. Some of the previous work might be best described as "proof by plotting", often because the bounds on degrading anonymity are derived from system simulation or the evaluation of complex formula that have no known closed form.

2 Preliminaries

Let the total set of communicating users be \mathcal{U} , where $|\mathcal{U}| = N$ and N is large, say at least several tens of thousands. The set of potential senders will be denoted as Sand similarly define \mathcal{R} for the recipients. We assume that $|S| = |\mathcal{R}| = N$, meaning that each user may send sender or receive messages. For each sender S, let $\mathcal{R}_S \subset \mathcal{R}$ denote the communicating partners of S. Communication between the users is mediated by a MIX that operates over a series of rounds, indexed by a parameter $t \geq 1$ which can be thought of as symbolizing time. At each round the MIX collects a message set (batch) B_t consisting of b messages sent by a collection of senders S_t . After processing the MIX delivers the messages of B_t to a collection of recipients R_t . It is assumed that the MIX perfectly hides the communication patterns between the members of S_t and R_t . The value of $b = |B_t|$ is referred to as the threshold of the MIX. When an example is helpful to clarify a point we will use N = 20,000, b = 50 and m = 20, which will be referred to as the standard parameters. These parameters have been used for previously for benchmarking search algorithms [5, 1, 6].

The attacker is assumed to be a global passive adversary, and can therefore determine S_t and R_t for each message set B_t collected by the MIX. A collection of t message sets observed by the attacker will be denoted as $\mathcal{B}_t = \{B_1, B_2, \ldots, B_t\}$, where each B_i corresponds to a batch in the MIX. To analyze traffic confirmation attacks we also require a model of the traffic patterns amongst the users of the MIX. We will adopt the random communication model (RCM) as proposed in [1], which has been used to study the disclosure attack for example. The defining properties of the model are:

- The anonymous communication is provided by a threshold MIX that accepts message batches B_t of size $b = |B_t|$, where $1 < b \ll N$. The MIX also provides perfect untraceability between B_t and R_t .
- Each message batch is B_t formed by b distinct senders, which determines a receiver set R_t for the batch.
- When a sender, other than Alice, sends a message then the recipient is chosen uniformly amongst all N users.
- The user targetted by the attacker, Alice, has m regular communicating peers, denoted by $\mathcal{R}_A = \{A_1, A_2, \ldots, A_m\} \subset \mathcal{R}$. The recipient of each message sent by Alice is chosen uniformly from \mathcal{R}_A .
- The attacker is able to observe the set of senders for each message batch B_t , and the corresponding set of recipients for R_t .

The last property of the RCM enables an attacker to discard all message batches where Alice is not a sender, and to focus on recipient sets that are guaranteed to contain at least one communicating peer of Alice. That is, the attacker can restrict their attention to message batches B_t for which $R_t \cap \mathcal{R}_A \neq \emptyset$. Our analysis will rely extensively on probabilistic arguments, and the relevant probability space will always be defined over the random choices for recipients as defined by the RCM. If Z is some property of a collection of message sets \mathcal{B}_t , then we will use the notation $\Pr(Z \mid \mathcal{B}_t)$ to denote the probability that \mathcal{B}_t has property Z according to the recipient choices of the RCM.

3 Entropy and Hitting Sets

We are interested in deriving a bound on the number message sets that must be observed by an attacker in the RCM to determine \mathcal{R}_A with high probability. Let $H(\mathcal{R}_A \mid \mathcal{B}_t)$ be the conditional entropy of \mathcal{R}_A given a collection of $t \geq 1$ message sets \mathcal{B}_t generated according to the RCM. A fundamental question is to determine how $H(\mathcal{R}_A \mid \mathcal{B}_t)$ evolves as a function of increasing t. By definition an attacker has sufficient information from \mathcal{B}_t to compromise \mathcal{R}_A if $H(\mathcal{R}_A \mid \mathcal{B}_t) = 0$. However, for any value of t there exist message sets such that $H(\mathcal{R}_A \mid \mathcal{B}_t) > 0$. Thus an attacker can never be certain that collecting a particular number of messages sets \mathcal{B}_t will in fact compromise \mathcal{R}_A . On the other hand, if the attacker can determine a value of t such that $\Pr(H(\mathcal{R}_A \mid \mathcal{B}_t) = 0)$ is sufficiently small, an attack can be undertaken on the (grounded) assumption that most collections of t message sets will compromise \mathcal{R}_A . The probabilities are defined over the (random) choices of the senders for their recipients according to the RCM.

Let M_1, M_2, \ldots, M_n be the $n = \binom{N}{m}$ distinct *m*-sets of *N* recipients. Then $H(\mathcal{R}_A \mid \mathcal{B}_t)$ is defined as

$$H(\mathcal{R}_A \mid \mathcal{B}_t) = -\sum_{M_i} \Pr(M_i = \mathcal{R}_A \mid \mathcal{B}_t) \cdot \log(\Pr(M_i = \mathcal{R}_A \mid \mathcal{B}_t)).$$
(3)

Evaluating the probabilities $\Pr(M_i = \mathcal{R}_A \mid \mathcal{B}_t)$ exactly may be difficult, and will be unnecessary for our purposes. In fact it will be sufficient to use the hitting set test, as first suggested in [6], to distinguish between the zero and non-zero terms of (3). The *m*-set M_i is a hitting set for \mathcal{B}_t if $M_i \cap B_j \neq \emptyset$ for each $B_j \in \mathcal{B}_t$, and let $\mathcal{H}_m(\mathcal{B}_t)$ denote all hitting sets of size *m* for \mathcal{B}_t . If $M_i \in \mathcal{H}_m(\mathcal{B}_t)$ then $\Pr(M_i = \mathcal{R}_A \mid \mathcal{B}_t) > 0$, as there is no evidence to exclude M_i as a candidate for \mathcal{R}_A . On the other hand, if $M_i \notin \mathcal{H}_m(\mathcal{B}_t)$ then clearly $\Pr(M_i = \mathcal{R}_A \mid \mathcal{B}_t) = 0$. We can therefore bound $H(\mathcal{R}_A \mid \mathcal{B}_t)$ as a function of $|\mathcal{H}_m(\mathcal{B}_t)|$.

Lemma 3.1 $H(\mathcal{R}_A \mid \mathcal{B}_t) \leq \log(|\mathcal{H}_m(\mathcal{B}_t)|).$

Proof. If $|\mathcal{H}_m(\mathcal{B}_t)| = s$ then there are *s* non-zero points in the probability space of (3). The maximal entropy on any discrete space with *s* non-zero probabilities is less than $\log(s)$.

Since Alice is a sender in all observed message sets, then \mathcal{R}_A is always a hitting set for \mathcal{B}_t , and it follows that $|\mathcal{H}_m(\mathcal{B}_t)| \geq 1$ for all $t \geq 1$. If $|\mathcal{H}_m(\mathcal{B}_t)| = 1$ then we will say that there is a *unique* hitting set for \mathcal{B}_t , which by Lemma 3.1 implies $H(\mathcal{R}_A \mid \mathcal{B}_t) = 0$. We now show that the probability of a unique hitting manifesting for \mathcal{B}_t tends to one as t increases.

Lemma 3.2 $\Pr(|\mathcal{H}_m(\mathcal{B}_t)| = 1) \to 1 \text{ as } t \to \infty.$

Proof. Each message set consists of one message from Alice and b-1 messages from her peer senders. The probability that a given peer sender selects a recipient not included in M_i is (1 - m/N) < 1. Since $M_i \neq \mathcal{R}_A$ then Alice selects a recipient not in M_i with probability at least 1/m. Then set p to be

$$p = 1 - \frac{1}{m} \left(1 - \frac{m}{N} \right)^{b-1}.$$
 (4)

Clearly p < 1 and observe that $\Pr(M_i \in \mathcal{H}(\mathcal{B}_t)) \leq p^t$ for all $M_i \neq \mathcal{R}_A$. Then as $t \to \infty$,

$$\Pr(|\mathcal{H}_m(\mathcal{B}_t)| > 1) \leq \sum_{M_i \neq \mathcal{R}_A} \Pr(M_i \in \mathcal{H}_m(\mathcal{B}_t)) < p^t \cdot \binom{N}{m} \to 0.$$
(5)

The proof now follows since $\Pr(|\mathcal{H}_m(\mathcal{B}_t)| = 1) = 1 - \Pr(|\mathcal{H}_m(\mathcal{B}_t)| > 1).$

To prove the lemma it would have been sufficient to merely observe that p must be less than one. However since we have given the exact value of p in (4), we can provide a coarse upper bound on the number of observations required to compromise the recipients of Alice with an arbitrarily high probability.

Lemma 3.3 Let $d = (1 - m/N)^{b-1}$ and let $t^* = m^2 \ln N/d$. If $t = t^* + cm/d$, for some constant c > 0, then

$$\Pr(H(\mathcal{R}_A \mid \mathcal{B}_t) = 0) > 1 - e^{-c}.$$
 (6)

Proof. Recalling that $(1-x) \leq e^{-x}$, p may be bound $p \leq e^{-d/m}$. Then

$$\Pr(|\mathcal{H}_m(\mathcal{B}_t)| > 1) < p^t \cdot N^m \le \exp\left(m\ln N - \frac{dt}{m}\right).$$
(7)

Define $t^* = m^2 \ln N/d$ and observe that $p^t \cdot N^m < 1$ when $t = t^*$. Letting $t = t^* + cm/d$, for some constant c > 0, it than follows that

$$\Pr(|\mathcal{H}_m(\mathcal{B}_t)| > 1) < e^{-c}.$$
(8)

The lemma follows since $\Pr(H(\mathcal{R}_A \mid \mathcal{B}_t) = 0) = 1 - \Pr(|\mathcal{H}_m(\mathcal{B}_t)| > 1).$

We can state the result of the lemma informally as follows. After $O(m^2 \ln N)$ messages have been sent by Alice, the anonymity of her recipient set decreases exponentially towards zero for each additional O(m) messages that she sends. For the standard parameters N = 20,000, b = 50 and m = 20, the lemma yields that $\lceil t^* \rceil = 4161$ and $\lceil m/d \rceil = 22$. Thus when t = 4161 + 22c, c > 0, the probability that $H(\mathcal{R}_A)$ is zero is greater than $1 - e^{-c}$.

4 A General Bound

In this section we improve show how to improve the previous threshold by a factor of m from $t^* = O(m^2 \ln N)$ to $t^* = O(m \ln N)$. This is achieved by replacing the single probability p with m probabilities tailored to the size of the intersection each m-set has with \mathcal{R}_A .

Theorem 4.1 Let $H_m = |\mathcal{H}_m(\mathcal{B}_t) - \mathcal{R}_A|$ be the number of hitting sets of size m for \mathcal{B}_t that are distinct from \mathcal{R}_A . Then for $t \ge 1$,

$$\mathbf{E}[H_m] = \sum_{k=0}^{m-1} \binom{m}{k} \binom{N-m}{m-k} \left(1 - \left(1 - \frac{k}{m}\right) \left(\frac{N-m}{N}\right)^{b-1}\right)^t.$$
(9)

Proof. Let M_1, M_2, \ldots, M_n be the $n = \binom{N}{m}$ m-sets of the N recipients. These m-sets can be partitioned according to the number of recipients $k, 0 \leq k \leq m$, that each M_i has in common with \mathcal{R}_A . Consider a specific m-set M_i such that $|M_i \cap \mathcal{R}_A| = k < m$. If $M_i \cap B_j = \emptyset$ then both Alice and the peer senders selected recipients distinct from M_i , and these independent events jointly occur with probability

$$q_k = \left(1 - \frac{k}{m}\right) \left(\frac{N - m}{N}\right)^{b-1}.$$
 (10)

Thus $\Pr(M_i \cap B_j \neq \emptyset) = 1 - q_k$ and $\Pr(M_i \in \mathcal{H}(\mathcal{B}_t)) = (1 - q_k)^t$ since message sets are generated identically and independently. Since there are $\binom{m}{k}\binom{N-m}{m-k}$ *m*-sets M_i such that $|M_i \cap \mathcal{R}_A| = k$, then

$$\mathbf{E}[H_m] = \sum_{M_i \neq \mathcal{R}_A} \Pr(M_i \in \mathcal{H}(\mathcal{B}_t)) = \sum_{k=0}^{m-1} \binom{m}{k} \binom{N-m}{m-k} (1-q_k)^t.$$
(11)

Substituting (10) into (11) completes the proof.

By definition $H_m = 0$ implies $H(\mathcal{R}_A \mid \mathcal{B}_t) = 0$, and if $\mathbf{E}[H_m] \to 0$ as a function of t, then $\Pr(H_m = 0) \to 1$ since

$$\Pr(H_m = 0) = 1 - \Pr(H_m \ge 1) \ge 1 - \mathbf{E}[H_m].$$
(12)

However it is clear that $\mathbf{E}[H_m] \to 0$ for increasing t since the binomial terms of (9) are independent of t, and each term $(1-q_k)$ is less than 1. Evaluating $\mathbf{E}[H_m]$ directly for the standard parameters N = 20,000, b = 50 and m = 20, yields that the smallest value of t for which $\mathbf{E}[H_m] < 1$ is $t^* = 268$ (a significant reduction from the corresponding bound $t^* = 4161$ given in previous section from Lemma 7).

We now use $\mathbf{E}[H_m]$ to bound the convergence of $H(\mathcal{R}_A \mid \mathcal{B}_t)$ to zero.

Theorem 4.2 Let $d = (1 - m/N)^{b-1}$ and let $t^* = m(\ln N + \ln m + 1)/d$. If $t = t^* + cm/d$, for some constant c > 0, then

$$\Pr(H(\mathcal{R}_A \mid \mathcal{B}_t) = 0) > 1 - e^{-c}.$$
(13)

Proof. We begin by bounding the binomial and $(1 - q_k)^t$ terms in (9). Combining the bounds $\binom{n}{k} \leq (ne/k)^k$ and $\binom{n}{k} \leq n^k$, and recalling that $\binom{n}{k} = \binom{n}{n-k}$, it follows that

$$\binom{m}{k}\binom{N-m}{m-k} \leq (Nm)^{m-k} \cdot \min\left\{1, \left(\frac{e}{m-k}\right)^{2(m-k)}\right\}.$$
(14)

Also since $(1-q_k)^t$ can be bound as

$$(1-q_k)^t = \left(1 - \frac{d(m-k)}{m}\right)^t < \exp\left(-\frac{td(m-k)}{m}\right)$$
(15)

it follows that $(1 - q_k)^t < (Nm)^{k-m}$ when $t = m(\ln N + \ln m)/d$. Combining this result with (14) yields that

$$\mathbf{E}[H_m] = \sum_{k=0}^{m-1} {m \choose k} {N-m \choose m-k} (1-q_k)^{m(\ln N+\ln m)/d} < \sum_{k=m-2}^{m-1} 1 + \sum_{k=0}^{m-3} \left(\frac{e}{m-k}\right)^{2(m-k)} < 2 + \left(\frac{e}{3}\right)^6 + \sum_{k=0}^{m-4} \left(\frac{e}{4}\right)^{2(m-k)}$$

$$= 2.5534 + \sum_{k=0}^{m-4} \left(\frac{e^2}{16}\right)^{m-k}$$

$$< 2.5534 + \sum_{k\geq 0} \left(\frac{e^2}{16}\right)^k - \sum_{k=0}^3 \left(\frac{e^2}{16}\right)^k$$

$$= 2.6379$$

$$< e.$$

Thus when $t > m(\ln N + \ln m)/d$, it follows that $\mathbf{E}[H_m]$ can be bounded as

$$\mathbf{E}[H_m] < e \cdot \left[\max_k (1-q_k)\right]^{t-m(\ln N + \ln m)/d}.$$
(16)

But from (15) we see that

$$\max_{k} (1 - q_k) = (1 - q_{m-1}) < e^{-d/m}.$$
(17)

Finally, let $t^* = m(\ln N + \ln m)/d + m/d$ and set $t = t^* + cm/d$ for some constant c > 0. Then substituting (17) into (16) yields that

$$\mathbf{E}[H_m] < e \cdot (1 - q_{m-1})^{m/d + cm/d} < (e^{-d/m})^{cm/d} = e^{-c}.$$
 (18)

The proof is completed by recalling that $\Pr(|\mathcal{H}_m(\mathcal{B}_t)| = 1) = \Pr(H_m = 0)$ and then applying (12).

What Theorem 4.2 actually shows that the rate at which $\mathbf{E}[H_m] \to 0$ is essentially governed by the rate at which $m(N-m)(1-q_{m-1})^t \to 0$. This is to be expected since the *m*-sets corresponding to $(1-q_{m-1})^t$ are those *m*-sets that differ from \mathcal{R}_A by only a single recipient, and intuitively these *m*-sets require the largest number of observations to eliminate as false positives. We can simplify the results of Theorem 4.2 by replacing *d* with a constant.

Corollary 4.1 When $m, b < \sqrt{N}$ then 1/d < 5 and $t^* = O(m \ln N)$.

Proof. Recalling that $(1 - x) \ge e^{-x - x^2/2}$ for all $0 \le x \le 1/2$ then $(1 - m/N) \ge \exp(-m/N - m^2/(2N^2))$ since $m < \sqrt{N}$. Then since mb < N it follows that

$$1/d \le \exp\left(\frac{bm}{N} + \frac{bm^2}{2N^2}\right) \le \exp(1 + 1/2) < 5.$$
 (19)

Then $t^* = O(m \ln N)$ since $t^* < 5m(\ln N + \ln m + 1)$.

For the standard parameters the relevant values are 1/d = 1.05024, $t^* = 292$ and [m/d] = 22. Thus when t = 292 + 22c, c > 0, the probability that $H(\mathcal{R}_A)$ is zero is greater than $1 - e^{-c}$. Table 1 shows the smallest values of c for which $(1 - e^{-c}) \ge 1 - 10^k$, $1 \le k \le 6$. For example, consider the row c = 10 corresponding to $t = 292 + 22 \cdot 10 = 512$ observations. In this case $e^{-c} = 0.45399 \times 10^{-4}$ which shows that there is a 99.99% chance $H(\mathcal{R}_A)$ is zero since $1 - e^{-c} > 1 - 10^{-4}$. Theorem 4.2 bounds $\mathbf{E}[H_m]$ by e^{-c} when the number of observation exceeds t^* , and Table 1 also includes a comparison between these two values.

C	$t^* + cm$	e^{-c}	$\mathbf{E}[H_m]$	$e^{-c}/\mathbf{E}[H_m]$	$\Pr(H(\mathcal{R}_A \mid \mathcal{B}_t) = 0)$
3	358	0.49787×10^{-1}	0.10425×10^{-1}	4.7752	> 0.9
5	402	0.67379×10^{-2}	0.12179×10^{-2}	5.5323	> 0.99
7	446	0.91188×10^{-3}	0.14238×10^{-3}	6.4042	> 0.999
10	512	0.45399×10^{-4}	0.56925×10^{-5}	7.9752	> 0.9999
12	556	0.61442×10^{-5}	0.66558×10^{-6}	9.2312	> 0.99999
14	600	0.83152×10^{-6}	0.77821×10^{-7}	10.685	> 0.999999

Table 1: Lower bounds on $\Pr(H(\mathcal{R}_A \mid \mathcal{B}_t) = 0)$ using the standard parameters.

5 Conclusion

Traffic confirmation attacks remain a common approach to assess how the level of anonymity of a given anonymity changes over time. Since most practical systems leak information over time, anonymity degrades with the number of observation made on the system. Our results show that $t^* = O(m \ln N)$ is a hard threshold beyond which additional observations of size O(m) reduce the anonymity of a targetted user with m communicating partners geometrically to zero for threshold mixes.

Our results rely on the presence of an global passive adversary, the symmetry and simplicity of the RCM as well as the structure provided by threshold mixes with respect to hitting set attacks. All, or any, of these assumptions can be criticized as being impractical or unrealistic, and we willingly accept such criticism. Our results are designed to show relatively simple relationships between the main system parameters N, b, m and the anonymity provided by threshold mixes against targetted traffic conformation attacks. Previously work on this topic has not convincingly undercovered these fundamental relationships in a manner that is instructive for both system users and designers. With a rigorous analysis of a simple system completed we can now consider more complicated systems that use more complex traffic models, weaker adversaries or more sophisticated anonymity mechanisms such as pool mixes. Our approach has focussed on the degradation of $H(\mathcal{R}_A \mid \mathcal{B}_t)$ as a function of increasing t. Since we have used an information-theoretic approach then our bounds do not give an indication of the amount of work that must be undertaken to recover \mathcal{R}_A when its entropy is practically zero. We are currently working on a new analysis of the statistical disclosure attack, based on Chernoff bounds, which we hope will show that $t^* = O(m \ln N)$ is also a threshold for distinguishing \mathcal{R}_A from all recipients based on simple counting arguments.

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