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1	Physical activity and incident depression: A meta-analysis of prospective cohort studies
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36 Abstract:

Objective: Examine the prospective relationship between Physical activity (PA) and incident
 depression and explore potential moderators.

Methods: Prospective cohort studies evaluating incident depression were searched from database inception to October 18, 2017 on PubMed, PsycINFO, EMBASE and Sportsdiscuss.
Demographic and clinical data, PA and depression assessment, and Odds Ratios (ORs), Relative Risks (RRs) and Hazard Ratios (HRs) and 95% confidence interval data were extracted. Random effects meta-analyses were conducted and the potential sources of heterogeneity were explored. Methodological quality was assessed using the Newcastle Ottawa Scale (NOS).

46 Results: A total of 49 unique prospective studies (n=266,939, median of males/females across 47 studies=47%/53%) were followed up for 1,837,794 person-years. People with high PA (versus 48 low PA) were at reduced odds of developing depression ((adjusted)AOR=0.83, 95%CI=0.79 to 49 0.88, p<0.001, I²=0.00). Furthermore, PA had a protective effect upon the emergence of 50 depression in youth (AOR=0.90, 95%CI=0.83 to 0.98), in adults (AOR=0.78, 95%CI=0.70 to 51 0.87), and the elderly (AOR=0.79, 95%CI=0.72 to 0.86). Protective effects were found across 52 geographical regions: Asia (AOR=0.76, 95%CI=0.68 to 0.85), Europe (AOR=0.83, 95%CI=0.73) 53 to 0.95), North-America (AOR=0.84, 95%CI=0.79 to 0.93) and Oceania (AOR=0.65, 54 95%CI=0.48 to 0.89), and for increased incidence of positive screen for depressive symptoms 55 (AOR=0.84, 95%CI=0.79 to 0.89) or MDD diagnosis (AOR=0.86, 95%CI=0.75 to 0.98). No 56 moderators were identified. Results were consistent for unadjusted ORs and for adjusted and 57 unadjusted RR/HR. Overall study quality was moderate to high (NOS=6.3). Although significant 58 publication bias was found, adjusting for this did not change the magnitude of the associations.

59 Conclusions: Available evidence supports the notion that PA can confer protection against the
 60 emergence of depression regardless of age and geographical region.

Key Words: exercise, physical activity, depression, cohort, prevention, incidence

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66 Introduction

Depressive disorders are the second leading cause of global burden and account for 44,224.4 thousands of years lived with disability (YLDs) (1). They are associated with heightened medical comorbidity (2), increased healthcare costs (3) and premature mortality (4). Given the breadth of depressive disorders and the individual and societal burden, strategies that may reduce the onset of depression are urgently required (5).

72 One potentially modifiable risk factor for the onset of depression is low physical activity 73 (PA) (6). People with major depressive disorder (MDD) are known to have a 50% odds of not 74 meeting the recommended PA levels (e.g., performing > 150 minutes of moderate intensity 75 physical activity each week), compared with people without the disorder (7). Moreover, 76 structured PA is known to reduce depressive symptoms in those with depression (8). Previous 77 systematic reviews suggest that PA is a protective factor for depression onset (9, 10), with even 78 small amounts of PA (e.g., walking <150 minutes per week) decreasing the incidence of future 79 depressive episodes (9). The studies, however, have not conducted meta-analyses to quantify 80 the magnitude of the protective role of PA (9). Moreover, the role of moderators such as gender, 81 and age, which may influence the relationship between PA and depression, have not been 82 explored.

Given these gaps, our aims were to: (a) systematically review and meta-analyze prospective cohort studies examining the role of physical activity to reduce symptoms of depression; (b) explore potential moderators including age at baseline, geographical location, gender, length of follow-up, study quality, number of covariates used in the model, sample size of the study and total person-years; and, (c) evaluate the quality of the studies.

88

89 Methods

This review adhered to the Meta-analysis Of Observational Studies in Epidemiology (MOOSE) (11) guidelines and Preferred Reporting Items for Systematic Reviews and Metaanalyses (PRISMA) (12) statement, following an apriori defined yet unpublished protocol (available upon request).

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95 Search procedure

Two researchers (FS, ES) searched PubMed, Embase, PsycINFO and SPORTDiscuss from database inception to October 18st, 2017. Keywords included a combination of terms related to physical activity, depression and longitudinal studies. Searches were adapted for each database and are displayed in the supplementary materials 1. Manual searches of the reference lists from recovered articles and other systematic reviews investigating the association between PA, sedentary behavior or fitness and depression were conducted (9, 10, 13, 14).

103

104 Inclusion and exclusion criteria

105 Articles were eligible if they met the following criteria: (1) evaluated participants, of all 106 ages, free from depression/depressive symptoms at baseline. (2) PA was measured with a self-107 report questionnaire (SRQ) such as the International Physical Activity Questionnaire (IPAQ) 108 (15), single or multiple questions of exercise, sports or PA participation, or objective PA 109 measures (e.g. accelerometers). PA was defined as any bodily movement produced by skeletal 110 muscles and which requires energy expenditure (16). (3) Used a prospective study design with 111 at least one-year period of follow-up duration. Prospective studies with less than one year follow 112 up were not included, as this was not considered a sufficient time frame for risk and protective 113 factors to exert a meaningful influence on depressive symptoms (17). (4) Evaluated incident 114 depression as the outcome including increased depressive symptoms, through established cut-115 offs of depression screening instruments (e.g. Beck Depression Inventory (BDI) I or II) (18) or 116 based on tertiles, quartiles or quintiles of depression symptoms, major depressive disorder 117 (MDD), diagnosed using structured or semi-structured diagnostic interviews (e.g. instruments 118 using DSM (19) or ICD criteria (20)) or through a self-report of physician diagnosis of 119 depression (5). Reported an adjusted or non-adjusted odds ratio (OR), hazard ratio (HR) or 120 relative risk (RR) and 95% confidence intervals or the raw numbers of exposed and nonexposed participants who developed depression at follow-up, in a way that allow calculations of 121 122 ORs or RRs. In instances when data were not available we contacted corresponding authors at 123 least three times over a 3-week period to request the data to enable inclusion in our meta-124 analysis (see acknowledgments). To compare with most of the risk measures selected to the 125 meta-analysis, the OR, RR or HR of studies using the lowest PA group as the reference group

had to be inverted. Likewise, the limits of the corresponding confidence intervals were also
inverted, giving rise to the limits of the confidence intervals to the reciprocal of the OR, RR or
HR (21).

Excluded were: (1) studies without primary data (reviews, commentaries, editorials); (2) conference presentations without information about the methods or the outcomes; (3) studies in languages other than English, Portuguese or Spanish; (4) studies that evaluated PA as a continuous measure.

Studies of the same epidemiological cohort were included only when they report the results in different metrics (OR or RR/HR). For example, if one study is reporting OR and other RR, each one was included in its analysis. This strategy allows the inclusion of the greatest number of studies without counting the same participants twice in each meta-analysis. When two or more studies report data of the same cohort, we selected the most recently published. Studies reporting subsamples of cohorts were excluded.

139

140 Study selection

141 In the first stage of study selection, two authors (FS, ES) independently screened titles and 142 abstracts of all articles retrieved from the search. Afterwards, the full-text of potentially eligible 143 references were reviewed in detail by the same investigators. Disagreements were resolved 144 through discussion until consensus was achieved. A third reviewer (BS) was available for 145 mediation.

146

147 Outcomes

The primary outcome was the adjusted odds ratio (AOR) for incident diagnosed depression ordepressive symptoms and 95% confidence interval (CI).

150

151 Data extraction

Five authors (FS, ES, MH, JF and SR) independently extracted data including geographical location, name of cohort, number of participants included at baseline, age at baseline, PA assessment (instrument or questions used, what aspects of PA were considered by the measure to define PA levels (e.g. frequency, intensity, time, type, energetic amount expended,

156 steps, or other)), depression assessment (e.g. instrument and cut-off used, diagnostic criteria, 157 medical records), follow-up period, odds ratio OR/RR/HR and 95% confidence interval and the 158 number of covariates. The data utilized for the adjusted meta-analysis was the most adjusted 159 model presented in each of the respective papers.

160

161 Study quality

162 The methodological quality of studies was assessed with the Newcastle-Ottawa Scale (NOS) by 163 two authors (FS and SR). The NOS scale evaluates the risk of bias of prospective studies with 164 three elements: (a) selection of participants, four items (representativeness of the exposed 165 cohort, equal derivation between source of exposed and non-exposed participants, 166 ascertainment of the exposure, demonstration that the outcome of interest was not present at 167 the start of the study), (b) comparability, one item (comparability of cohorts on basis of the 168 design of the analysis); Studies where the OR or RR were calculated on the basis of the raw 169 number of participants provided from the original papers received zero points for comparability, 170 and (c) outcomes, three items (adequate assessment of outcome, adequate time of follow-up 171 and adequacy of follow-up). A study can be awarded a maximum of one point for each 172 numbered item within the selection and outcome categories and a maximum of two stars can be 173 given for comparability. The maximum score of the NOS is 9 (highest quality) and we assigned scores of 0-3, 4-6 and 7-9 for the low, moderate and high quality of studies, respectively 174 175 (22). In case of disagreement, a consensus was reached through a discussion.

176

177 Meta-analysis

178 A random-effects meta-analysis was conducted investigating the relationship between 179 baseline PA and incident depression. Procedures included first pooling data across all studies 180 comparing the incident depression in highest PA levels group (the group of greater frequency, 181 intensity, volume, energetic expenditure or other, from each study, as defined by the authors) 182 versus the lowest PA level group (reference group). Analysis for adjusted (AOR), crude OR, 183 adjusted relative risks/hazard ratio (RR/HR) and crude RR/HR were conducted separately. 184 Specifically, AOR, OR, ARR/AHR or HR/RR and 95% CI were calculated for incident 185 depression. For the AOR and ARR/AHR, we pooled the estimates using the model with the

186 greatest number of covariates presented by the authors. Second, subgroup analyses were 187 performed investigating the relationship between: 1) different geographical regions (different 188 continents); 2) how PA levels were assessed (e.g. asking about intensity, frequency, volume 189 (time spent in PA) or composite variables including two or more variables, and studies using 190 metabolic equivalents [METS] as units were classified together with the METS category); 3) 191 the mean age of the sample at baseline (e.g. children or adolescents (<18 years), adults (18-192 65 years) or elderly (>65 years)); 4) the use of SRQ or objective measures to assess PA; 5) 193 depression assessment method including screening instruments, MDD diagnosis, assessed 194 by structured or semi-structured diagnostic instruments, or self-report (SR) of physician 195 diagnosis of MDD; and, 6) the adjustment for potential confounders (age and sex, body mass 196 index, smoking and baseline depressive symptoms, age and sex and more one of the three 197 others, and age and sex and more two of the three others). Third, we evaluated potential 198 moderators (% of males (only for crude OR and RR/HR), length of follow-up, year of 199 publication, person-years, total number of participants at baseline, study quality according to 200 the NOS scale overall score, and the score for the selection of participants, outcome and 201 comparability (only for adjusted), and the number of covariates included in the model (only for 202 AOR and ARR/AHR, to evaluate whether studies using more covariates are more likely to find 203 significant or stronger effects) (23) through meta-regression analysis. Lastly, we evaluated 204 the publication bias using the Begg and Mazundar (24) and Egger tests (25) and corrected for 205 this using the Duval and Tweedie trim and fill (26). To maximize statistical power, studies 206 pooling participants with incident depressive disorders along with incident anxiety disorders 207 were included in the main analysis. However, a sensitivity analysis excluding those papers 208 were performed to evaluate whether they impacted the results obtained. Sensitivity analyses 209 were also performed excluding studies of the same cohorts that have any potential sample 210 overlapping. Heterogeneity was quantified using the Q and I² statistic, with scores of <25%, 25-50% and >50% indicating low, moderate and high heterogeneity, respectively (27). Finally, 211 212 the fail-safe number of negative studies that would be required to nullify (i.e. make p>0.05) the 213 effect size was calculated (28). All analyses were performed using Comprehensive Meta-214 Analysis software (version 3).

215

216 Results

217 Search results

The initial search yielded 13,474 results. After the removal of duplicates and exclusion at the title/abstract level, 10,099 abstracts were considered. At the full-text review stage, 430 studies were considered, and 383 studies were subsequently excluded, and two were identified in the references of other included articles (see supplementary figure 1 for the flowchart and supplementary material 2 for a list of excluded articles). Therefore, 49 unique studies were included in the review.

224

225 Studies and participants characteristics

226 Across the 49 unique prospective studies, 266,939 individuals were included, with 227 nearly equal gender distribution (47% males), followed up for an average of 7.4 years. The total 228 person-years was 1,837,794. Of these, 39 cohorts from 36 unique studies provided data for 229 AOR, 19 cohorts from 18 studies provided for OR, 18 cohorts from 15 studies provided for ARR 230 and 15 cohorts from 13 studies for RR. Table 1 indicates the studies included in each analysis. 231 Only one study used objective measures to evaluate PA. Fifteen studies evaluated MDD using 232 structured or semi-structured diagnostic instruments or SR physician diagnosis of MDD only. 233 The description in details of the included studies are summarized in table 1. The list of included 234 studies is provided on supplementary material.

235

236 Study quality

The mean (SD) study quality score of the studies was 6.34 (0.8) out of 9 on the NOS scale, representing moderate to high methodological quality. The detailed quality assessment is presented in supplementary table 1.

240

241 Physical activity and incident depression

242 Highest versus lowest PA

People with higher PA levels were at reduced odds of incident depression when compared to people with lower PA levels in adjusted (AOR=0.83, 95% CI=0.79 to 0.88, p<0.001, I²=0.00, Q-value=25.93, N=36) (figure 1) and crude odds ratio analyses (OR=0.59,

246 95% CI=0.51 to 0.68, p<0.001, I²=52.38, Q-value=37.80, N=19) and with decreased risks on 247 adjusted (ARR=0.83, 95% CI=0.76 to 0.30, p<0.001, I²=0.00, Q-value=14.86, N=18) and crude 248 relative risks analyses (RR=0.68, 95% CI=0.60 to 0.78, p<0.001, I²=33.40, Q-value=24.02, 249 N=17). The plots for OR, ARR and RR can be seen at supplementary figures 2, 3 and 4, 250 respectively, and the incidence rates can be seen at supplementary tables 3. Publication bias 251 were evidenced for AOR (Egger's intercept=-0.65, p=0.002), ARR (Egger's intercept=-1.25, 252 p<0.001; Begg and Mazundar Tau=-0.43, p=0.01). The Duval and Tweedie trim and fill 253 technique adjusted the effects to: (1) AOR=0.85 (95% CI=0.81 to 0.89), (2) OR=0.63 (95% 254 CI=0.54 to 0.74), (3) ARR=0.86 (95% CI=0.78 to 0.96); and (4) RR=0.80 (95% CI=0.69 to 0.94). 255 The classic fail-safe n test revealed that 380, 519, 102 and 210 studies with negative results 256 would be required to nullify the protective effect of PA on incident depression for AOR, OR, 257 ARR and RR analyses respectively.

258

259 Subgroup and sensitivity analysis

260 Significant protective associations of PA on incident depression were found across the 261 four continents (Asia, Europe, North America and Oceania) with available data for AOR, and RR 262 analysis. Protective effects were found for Asia, North America and Oceania for OR and for 263 Europe, North America and Oceania in ARR analysis. Significant associations of high PA was 264 found in all analysis for studies assessing PA levels considering different volumes and 265 composed/METS. Higher frequency of PA provided protective effects in AOR and OR analysis, 266 but not in ARR or RR. Higher intensity was significantly associated with lesser incident 267 depression in all but AOR analysis. Protective effects were found for adults and older in all 268 analyses and for children in AOR and RR. Significant associations were found for studies 269 assessing depressive symptoms across the four analyses. PA was protective for MDD 270 diagnosis in AOR, OR, and RR analyses. Significant reduction of 150 min of moderate/vigorous 271 on the incident depression in AOR and ARR analyses. Lastly, subgroup analyses of studies that 272 have adjusted for age and sex, body mass index, smoking, baseline depressive symptoms, or 273 age and sex one more, or age and sex two more confounders are all significant in AOR. For 274 ARR, adjusting for age and sex, body mass index, smoking, or age and sex and one more 275 confounder. Details of the subgroup analyses can be seen in table 2.

We performed sensitivity analyses removing the study that pooled participants with anxiety disorders together with depression both in the overall analysis (available upon request) and in MDD only (available upon request) (29), excluding the study that used objectively measured PA (available upon request) (30),. The results remained significant for all analyses.

280

281 *Meta-regressions*

Sample size at baseline, year of publication, the length of follow-up, individual study personyears, the % of males, the number of covariates used in each study for adjusted analyses (the list of the covariates used can be seen in the supplementary table 2) and the study quality according to the NOS scale were investigated as potential moderators through metaregressions analysis. None of the investigated moderators significantly explained the variance of the effects of PA on depression onset in any of the analyses. Detailed results of metaregressions can be seen at table 3 (plots available upon author request).

289

290 Discussion

To the best of our knowledge, the current paper is the first to meta-analyze the relationship between PA levels and incident depression. Study findings indicate that across 52 studies, higher PA is associated with a decreased odds of developing future depression. The results remained robust after adjustment for potential publication bias. Moreover, our results indicate that higher levels of PA offer a protective effect on future development of depression for people of all ages (youth, working age adults, elderly) and this finding is robust across geographical regions around the world.

298 Previous narrative systematic reviews have suggested that PA can be protective 299 against the development of depression (9, 10). Our study advances the field by conducting the 300 first pooled meta-analysis investigating this relationship, which enables a clearer understanding 301 of a true association between an exposure and outcome, rather than when studies are 302 considered separately as in previous reviews (34). Recently, a meta-analysis including 11 303 prospective studies found that sedentary behavior (SB) is associated with an increased incident 304 depression at follow-up (RR=1.14, 95%CI=1.06 to 1.21) (14). While sedentary behaviour and 305 PA are related constructs - with the former existing at the low end of the PA spectrum - it is of

306 clinical relevance to quantify the pooled relationships of PA with subsequent depression onset307 independently of sedentary behaviour.

308 Mammen and Faulkner reported previously that gender might modify the effect of PA on 309 incident depression (9). This assumption was not supported in our meta-regression analysis, 310 suggesting that the potential protective association of PA is similar for men and women. Also, 311 we demonstrated that PA has protective effects on depression across different geographical 312 regions, and for people of all ages. Importantly, PA was assessed by different parameters such 313 as frequency, intensity, volume and type that can be captured to discriminate different PA 314 levels. Our subgroup analyses demonstrated that the protective effects of PA are found in 315 studies in which the different aspects of PA (intensity, frequency, volume) were measured 316 individually or when two or more (METS/composed) were considered.

317 Our meta-analysis suggests that PA is associated with a decrease in the risk of 318 developing depression, which raises an inevitable question; how might PA offer protection 319 against depression onset? It is likely that no single mechanism can explain this relationship. A 320 range of biochemical and psychosocial factors are likely responsible including biological 321 mechanisms showing that exercise increases neurogenesis and reduces inflammatory and 322 oxidant markers (35) and activate the endocannabinoid system (36). People with depression 323 have decreased hippocampal volumes and levels of markers of neurogenesis, and increased 324 levels of inflammatory (e.g. interleukin-6) (37) and oxidant markers (37). Physical activity, in 325 turn, may regulate these abnormalities increasing hippocampal volume (38) and neurogenesis 326 levels (39), as well as, adjusting the imbalance between anti- and proinflammatory (40) and 327 oxidant markers (41, 42). Also, physical activity may directly increase psychological factors such 328 as increased self-esteem or perceptions of physical competence. Finally, an improved level of 329 fitness leads to both subjective and objective improvements in physical health status (43). 330 Productive areas of future research include physical activity interventions to prevent symptoms 331 of depression and the underlying biological and psychological mechanisms.

332

333 Limitations and future research

334 Some limitations were present in our meta-analysis. First, the use of SRQs to measure 335 the exposure factor and the outcome. While common in the PA literature, SRQs are associated

336 with recall biases. However, only one of the included studies used an objective measure 337 (pedometer) (30) to evaluate PA, thus precluding exploration as to results were different with 338 SRQs compared to objective measures. Also, subgroup analyses showed that PA decreased the risk of developing depression, regardless of whether this was based on self-report 339 340 measures or MDD diagnosis from structured clinical diagnostic interviews (e.g.: MINI, CIDI, 341 SCID). Second, we found some evidence of publication bias, in AOR and ARR. Nonetheless, 342 adjusting for publication bias, after trimming 10 studies for AOR and 8 studies for ARR, resulted 343 in smaller but still significant associations (AOR=0.85; 95% CI=0.81 to 0.89; ARR=0.86; 95% 344 CI=0.78 to 0.96). Therefore, the primary results of our analyses are not altered by considering 345 the potential number of unpublished studies. Third, it should be noted that we only included 346 studies in which there were no depressed participants at baseline, which minimizes the risk of 347 selection bias. Despite this, the risk of selection bias was not entirely excluded since depression 348 is a recurrent disorder and previous depressive episodes were not well-documented in the 349 studies we investigated. Fourth, we were able to perform subgroup analyses including studies 350 that evaluated the protective effect of 150 minutes of moderate to vigorous PA per week. 351 However, these analyses included a small number of studies. Also, in all the other studies, the 352 definition of low or high PA, as well as what aspects of PA (intensity, frequency, volume or two 353 or more) that were captured by each instrument varied largely. These limitations prevent the 354 present review from establishing the "minimum" or the "optimal" dose of PA necessary to 355 decrease the odds of incident depression. However, we can conclude that people with higher 356 levels of PA have a lower risk of developing depression than those with lower levels of PA. Fifth, 357 seven of our subgroup analyses were non-significant. It should be considered that those 358 analyses included a small number of studies and potentially are underpowered. Lastly, the 359 included studies have assessed PA participation using questionnaires over the preceding days 360 or weeks. Thus, it is not possible to evaluate whether being engaged in higher levels of PA for 361 longer periods confers greater protection in comparison to shorter periods.

Despite the robustness of our findings across age ranges, geographical regions, and the different aspects of PA (frequency, intensity, time, type), some caution is required given that there may be a number of covariates that were not assessed. For example, some evidence suggests that the protective effects of PA seems to be greater in the non-carriers of the E type 4

allele of the apolipoprotein E (APOE) gene (45), and that carriers of the Met allele of the brainderived neurotrophic factor (BDNF) gene are more likely to experience greater benefits for somatic symptoms from exercise interventions (46). Also, the effects of PA in people with increased risk for depression, such as people with a familial history of depression, was not yet examined.

371 Differences in the assessment of depressive symptoms at baseline across studies is 372 also a limitation. It is possible that the inclusion of participants who exhibited subthreshold 373 symptoms depressive symptoms at baseline could have influenced the likelihood to develop 374 depression at follow-up not only due to a lower engagement in physical activity but also to an 375 inherently higher risk to develop full-blown depression. Nonetheless, significant associations 376 between high PA and lower development of depression has been reported by included studies 377 which controlled for baseline depressive symptom severity in subgroup analysis for AOR thus 378 showing the protective effect of PA also in people with sub-threshold depressive symptoms. 379 Only one study have adjusted for depressive symptoms at baseline for ARR and found no 380 significant associations, but it should be considered that it this analysis is based on a single 381 study. Also, people with lower PA levels may have other risk factors for depression, as such as 382 obesity, poor diet, use of tobacco and other clinical comorbidities. Therefore, due to the 383 observational nature of the included studies, it is possible that these other correlated factors 384 contributed to increased risk of incident depression among those with low PA.

Further studies are warranted to evaluate the minimum PA levels required, as well as, the effects of different PA types and 'dosages' on subsequent risk for depression. Also, further studies accounting for genetic variations and assessing people with increased risk for depression are required. Lastly, considering the burden of disease and the global impact of mental illness, further studies should evaluate the cost-effectiveness of PA in the prevention of depression.

391

392 Conclusion

Higher levels of physical activity are consistently associated with a lower odds of developing future depression. The protective effects of PA were observed regardless of gender and age, and was significant across all geographical regions. Our data further emphasize the

importance for policies targeting increased PA levels. Future randomised controlled trials are
required to address whether or not physical activity can prevent the development of depression
in those at high risk.

399

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- 410
- 411 Conflict of interest
- 412 None of the authors declares have conflict of interest to declare.
- 413

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