

# Supplementary Information for “The power of genetic diversity in genome-wide association studies of lipids”

Sarah Graham *et al.* for the Global Lipids Genetics Consortium 2021

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## **Supplementary Acknowledgements by Cohort:**

### Africa America Diabetes Mellitus

The authors would like to gratefully acknowledge the AADM collaborators, including Olufemi Fasanmade, Thomas Johnson, Johnnie Oli, Godfrey Okafor, Benjamin A. Eghan Jr., Kofi Agyenim-Boateng, Clement Adebamowo, Albert Amoah, Joseph Acheampong, and Duncan Ngare (deceased). This project was supported by the Intramural Research Program of the National Human Genome Research Institute of the National Institutes of Health (NIH) through the Center for Research on Genomics and Global Health (CRGGH). The CRGGH is also supported by the National Institute of Diabetes and Digestive and Kidney Diseases and the Office of the Director at the NIH (Z01HG200362). Support for participant recruitment and initial genetic studies of the AADM study was provided by NIH grant No. 3T37TW00041-03S2 from the Office of Research on Minority Health. This work utilized the computational resources of the NIH HPC Biowulf cluster. (<http://hpc.nih.gov>)

### Africa Wits-INDEPTH partnership for Genomic Studies

The AWI-Gen Collaborative Centre is funded by the National Human Genome Research Institute (NHGRI), Office of the Director (OD), Eunice Kennedy Shriver National Institute Of Child Health & Human Development (NICHD), the National Institute of Environmental Health Sciences (NIEHS), the Office of AIDS research (OAR) and the National Institute of Diabetes and Digestive and Kidney Diseases (NIDDK), of the National Institutes of Health (NIH) under award number U54HG006938 and its supplements, as part of the H3Africa Consortium. Additional funding came from the Department of Science and Technology, South Africa, award number DST/CON 0056/2014.

### Age-related diseases: Understanding Genetic and non-genetic influences - a study at the University of Regensburg

Cohort recruiting and management was funded by the Federal Ministry of Education and Research (BMBF-01ER1206, BMBF-01ER1507, to Iris M. Heid) and by the German Research Foundation (DFG HE 3690/7-1, to Iris M. Heid). Genome-wide genotyping and lipid concentrations phenotyping was funded by the University of Regensburg for the Department of Genetic Epidemiology. The computational work supervised by Iris M. Heid was funded by the German Research Foundation (DFG) – Project-ID 387509280 – SFB 1350 (to Iris M. Heid).

### Anglo-Scandinavian Cardiac Outcomes Trial

This work was funded by the National Institutes for Health Research (NIHR) as part of the portfolio of translational research of the NIHR Barts Biomedical Research Unit and the NIHR Biomedical Research Centre at Imperial College, the International Centre for Circulatory Health Charity and the Medical Research Council through G952010. We thank all ASCOT trial participants, physicians, nurses, and practices in the participating countries for their important contribution to the study. The study was investigator-led and was conducted, analyzed, and reported independently of Pfizer who funded the

trial. JR acknowledges support by the People Programme of the European Union's Seventh Framework Programme grant n° 608765 and Marie Skłodowska-Curie grant n° 786833.

#### Atherosclerosis Risk in Communities Study

The Atherosclerosis Risk in Communities study has been funded in whole or in part with Federal funds from the National Heart, Lung, and Blood Institute, National Institutes of Health, Department of Health and Human Services (contract numbers HHSN268201700001I, HHSN268201700002I, HHSN268201700003I, HHSN268201700004I and HHSN268201700005I), R01HL087641, R01HL059367 and R01HL086694; National Human Genome Research Institute contract U01HG004402; and National Institutes of Health contract HHSN268200625226C. The authors thank the staff and participants of the ARIC study for their important contributions. Infrastructure was partly supported by Grant Number UL1RR025005, a component of the National Institutes of Health and NIH Roadmap for Medical Research. Paul S. de Vries was supported by American Heart Association grant number 18CDA34110116.

#### Austrian Stroke Prevention Study/Austrian Stroke Prevention Family Study

The authors thank the staff and the participants for their valuable contributions. We thank Birgit Reinhart for her long-term administrative commitment, Elfi Hofer for the technical assistance at creating the DNA bank, Ing. Johann Semmler and Anita Harb for DNA sequencing and DNA analyses by TaqMan assays and Irmgard Poelzl for supervising the quality management processes after ISO9001 at the biobanking and DNA analyses.

The Medical University of Graz and the Steiermärkische Krankenanstaltengesellschaft support the databank of the ASPS/ASPS-Fam. The research reported in this article was funded by the Austrian Science Fund (FWF) grant numbers P1904, P20545-P05 and P13180 and supported by the Austrian National Bank Anniversary Fund, P15435 and the Austrian Ministry of Science under the aegis of the EU Joint Programme-Neurodegenerative Disease Research (JPND)-[www.jpnd.eu](http://www.jpnd.eu).

#### Avon Longitudinal Study of Parents and Children

NJT is a Wellcome Trust Investigator (202802/Z/16/Z), is the PI of the Avon Longitudinal Study of Parents and Children (MRC & WT 217065/Z/19/Z), is supported by the University of Bristol NIHR Biomedical Research Centre (BRC-1215-2001), the MRC Integrative Epidemiology Unit (MC\_UU\_00011) and works within the CRUK Integrative Cancer Epidemiology Programme (C18281/A19169). SH is supported by the UK National Institute for Health Research Academic Clinical Fellowship. REM is a member of programme 1 at the MRC Integrative Epidemiology Unit at the University of Bristol funded by the MRC (MC\_UU\_00011/1)

### the Beijing Atherosclerosis Study

This work was supported by the CAMS Innovation Fund for Medical Sciences (grants 2019-I2M-2-003, 2016-I2M-1-009, 2017-I2M-1-004, and 2016-I2M-1-011).

### BioBank Japan

We acknowledge the staff of the BBJ for their outstanding assistance. This research was supported by the Tailor-Made Medical Treatment Program (BBJ) of the Ministry of Education, Culture, Sports, Science and Technology (MEXT), the Japan Agency for Medical Research and Development (AMED) under grant number JP17km0305002.

### British 1958 birth cohort

We acknowledge use of phenotype and genotype data from the British 1958 Birth Cohort DNA collection, funded by the Medical Research Council grant G0000934 and the Wellcome Trust grant 068545/Z/02. Genotyping for the B58C-WTCCC subset was funded by the Wellcome Trust grant 076113/B/04/Z. The B58C-T1DGC genotyping utilized resources provided by the Type 1 Diabetes Genetics Consortium, a collaborative clinical study sponsored by the National Institute of Diabetes and Digestive and Kidney Diseases (NIDDK), National Institute of Allergy and Infectious Diseases (NIAID), National Human Genome Research Institute (NHGRI), National Institute of Child Health and Human Development (NICHD), and Juvenile Diabetes Research Foundation International (JDRF) and supported by U01 DK062418. B58C-T1DGC GWAS data were deposited by the Diabetes and Inflammation Laboratory, Cambridge Institute for Medical Research (CIMR), University of Cambridge, which is funded by Juvenile Diabetes Research Foundation International, the Wellcome Trust and the National Institute for Health Research Cambridge Biomedical Research Centre; the CIMR is in receipt of a Wellcome Trust Strategic Award (079895). The B58C-GABRIEL genotyping was supported by a contract from the European Commission Framework Programme 6 (018996) and grants from the French Ministry of Research.

### British Genetics of Hypertension Trial

This work was funded by the Medical Research Council of Great Britain (grant number: G9521010D). The BRIGHT study is extremely grateful to all the patients who participated in the study and the BRIGHT nursing team. This work forms part of the research themes contributing to the translational research portfolio for the NIHR Barts Cardiovascular Biomedical Research Unit. The funders had no role in study design, data collection and analysis.

### CAGE-KING

The KING Study was supported in part by Grants-in-Aid from MEXT (nos. 24390169, 16H05250, 25293144, 15K19242, 16H06277, 19K19434, 20K10514) as well as by a grant from the Funding Program for Next-Generation World-Leading Researchers (NEXT Program, no. LS056)

## CARDIOGENICS

The main sponsor of Cardiogenics was the EU (LSHM-CT-2006-037593). This work was supported by the British Heart Foundation (BHF) grant RG/14/5/30893 (P.D.) and forms part of the research themes contributing to the translational research portfolios of the Barts Biomedical Research Centre funded by the UK National Institute for Health Research (NIHR)

### Cardiovascular Health Study

This CHS research was supported by NHLBI contracts HHSN268201200036C, HHSN268200800007C, HHSN268201800001C, N01HC55222, N01HC85079, N01HC85080, N01HC85081, N01HC85082, N01HC85083, N01HC85086; and NHLBI grants U01HL080295, R01HL087652, R01HL105756, R01HL103612, R01HL120393, and U01HL130114 with additional contribution from the National Institute of Neurological Disorders and Stroke (NINDS). Additional support was provided through R01AG023629 from the National Institute on Aging (NIA). A full list of principal CHS investigators and institutions can be found at CHS-NHLBI.org. The provision of genotyping data was supported in part by the National Center for Advancing Translational Sciences, CTSI grant UL1TR001881, and the National Institute of Diabetes and Digestive and Kidney Disease Diabetes Research Center (DRC) grant DK063491 to the Southern California Diabetes Endocrinology Research Center. The content is solely the responsibility of the authors and does not necessarily represent the official views of the National Institutes of Health.

### the China Atherosclerosis Study

This work was supported by the National Key R&D Program of China (2018YFE0115300, 2017YFC0908401, 2017YFC0211703 and 2016YFC0206503) and the National Science Foundation of China (grants 81773537, 91857118, and 91439202).

### China Kadoorie Biobank

China Kadoorie Biobank particularly acknowledges the participants, project staff in Beijing and Oxford and at the 10 regional CKB centers, and the China National Centre for Disease Control and Prevention (CDC) and its regional offices for assisting with the fieldwork. The CKB baseline survey and first re-survey were supported by the Kadoorie Charitable Foundation, Hong Kong. Long-term follow-up and data collection were supported by the Wellcome Trust, UK (212946/Z/18/Z, 202922/Z/16/Z, 104085/Z/14/Z, 088158/Z/09/Z), the National Key Research and Development Program of China (2016YFC0900500, 2016YFC0900501, 2016YFC0900504, 2016YFC1303904) and the National Natural Science Foundation of China (91846303, 81941018, 91843302, 81390540). DNA extraction and genotyping was supported by GlaxoSmithKline and the UK Medical Research Council (MC-PC-13049, MC-PC-14135). The project is supported by core funding to the Clinical Trial Service Unit and Epidemiological Studies Unit at Oxford University from the UK Medical Research Council (MC\_UU\_00017/1, MC\_UU\_12026/2, MC\_U137686851), Cancer Research UK (C16077/A29186, C500/A16896) and the British Heart

Foundation (CH/1996001/9454). Dr Holmes is supported by a British Heart Foundation Intermediate Clinical Research Fellowship (FS/18/23/33512).

### China Health and Nutrition Survey

This research uses data from China Health and Nutrition Survey (CHNS). We are grateful to research grant funding from the National Institute for Health (NIH), the Eunice Kennedy Shriver National Institute of Child Health and Human Development (NICHD) for R01 HD30880, National Institute on Aging (NIA) for R01 AG065357, National Institute of Diabetes and Digestive and Kidney Diseases (NIDDK) for R01DK104371 and R01HL108427, the NIH Fogarty grant D43 TW009077 since 1989, and the China-Japan Friendship Hospital, Ministry of Health for support for CHNS 2009, Chinese National Human Genome Center at Shanghai since 2009, and Beijing Municipal Center for Disease Prevention and Control since 2011. We thank the National Institute for Nutrition and Health, China Center for Disease Control and Prevention, Beijing Municipal Center for Disease Control and Prevention, and the Chinese National Human Genome Center at Shanghai. Additional support for data analysis was provided by US NIH R01DK072193.

### Cleveland Family Study

The CFS was supported by the National Institutes of Health, the National Heart, Lung, Blood Institute grants HL113338, R35HL13588, HL46380. BEC is supported by the NHLBI grant K01HL135405.

### Cebu Longitudinal Health and Nutrition Survey

The Cebu Longitudinal Health and Nutrition Survey (CLHNS) was supported by US National Institutes of Health grants DK078150, TW005596, HL085144; pilot funds from RR020649, ES010126, and DK056350; and the Office of Population Studies Foundation in Cebu. Additional support for data analysis was provided by US NIH R01DK072193. Cassandra N Spracklen was supported by American Heart Association Postdoctoral Fellowships 15POST24470131 and 17POST33650016.

### CoLaus study

The CoLaus study was and is supported by research grants from GlaxoSmithKline, the Faculty of Biology and Medicine of Lausanne, and the Swiss National Science Foundation (grants 33CS0-122661, 33CS30-139468, 33CS30-148401 and 33CS30\_177535/1).

### Cooperative Health Research in South Tyrol

Full acknowledgements for the CHRIS study are reported at <http://translational-medicine.biomedcentral.com/articles/10.1186/s12967-015-0704-9#Declarations>. The CHRIS study was

funded by the Department of Innovation, Research, and University of the Autonomous Province of Bolzano-South Tyrol.

#### CROATIA-Via and CROATIA-Korcula

The CROATIA\_Vis and CROATIA\_Korcula studies were funded by grants from the Medical Research Council (UK), European Commission Framework 6 project EUROSPAN (Contract No. LSHG-CT-2006-018947) and Republic of Croatia Ministry of Science, Education and Sports research grants. (108-1080315-0302). We would like to acknowledge the staff of several institutions in Croatia that supported the field work, including but not limited to The University of Split and Zagreb Medical Schools, Institute for Anthropological Research in Zagreb and Croatian Institute for Public Health. CH and VV are supported by an MRC University Unit Programme Grant MC\_UU\_00007/10 (QTL in Health and Disease)

#### The Danish study of Functional Disorders

This study was supported by TrygFonden (7-11-0213), the Lundbeck Foundation (R155-2013-14070), Novo Nordisk Foundation (NNF15OC0015896).

#### Diabetes Genetics Initiative of Broad Institute of Harvard and MIT, Lund University, and Novartis Institutes of BioMedical Research

The Botnia (DGI) study have been supported by grants from Folkhälsan Research Foundation, Sigrid Juselius Foundation, Ministry of Education, Nordic Center of Excellence in Disease Genetics, Gyllenberg Foundation, Swedish Cultural Foundation in Finland, Finnish Diabetes Research Foundation, Foundation for Life and Health in Finland, Finnish Medical Society, Paavo Nurmi Foundation, Perklén Foundation, Ollqvist Foundation, Närpes Health Care Foundation, the Municipal Health Care Center and Hospital in Jakobstad, Health Care Centers in Vasa, Närpes and Korsholm. This work was also partially supported by NIH grant R01-DK075787 to JNH. The skillful assistance of the Botnia Study Group is gratefully acknowledged

#### DIACORE

Cohort recruiting and management was funded by the KfH Stiftung Präventivmedizin e.V. (Carsten A. Böger). Genome-wide genotyping was funded the Else Kröner-Fresenius-Stiftung (2012\_A147), the KfH Stiftung Präventivmedizin and the University Hospital Regensburg. The Deutsche Forschungsgemeinschaft (DFG, German Research Foundation) supported this work – Project-ID 387509280 – SFB 1350 (Subproject C6 to I.M.H.) and Iris Heid and Carsten Böger received funding by DFG BO 3815/4-1.

#### East London Genes and Health



Genes & Health ([www.genesandhealth.org](http://www.genesandhealth.org)) is/has recently been core-funded by Wellcome (WT102627, WT210561), the Medical Research Council (UK) (M009017), Higher Education Funding Council for England Catalyst, Barts Charity (845/1796), Health Data Research UK (for London substantive site), and research delivery support from the NHS National Institute for Health Research Clinical Research Network (North Thames). We thank Social Action for Health, Centre of The Cell, members of our Community Advisory Group, and staff who have recruited and collected data from volunteers. We thank the NIHR National Biosample Centre (UK Biocentre), the Social Genetic & Developmental Psychiatry Centre (King's College London), Wellcome Sanger Institute, and Broad Institute for sample processing, genotyping, sequencing and variant annotation. Most of all we thank all of the volunteers participating in Genes & Health.

The Genes & Health Research Team (in alphabetical order by surname) is Shaheen Akhtar, Mohammad Anwar, Elena Arciero, Samina Ashraf, Gerome Breen, Raymond Chung, Charles J Curtis, Maharun Chowdhury, Grainne Colligan, Panos Deloukas, Ceri Durham, Sarah Finer, Chris Griffiths, Qin Qin Huang, Matt Hurles, Karen A Hunt, Shapna Hussain, Kamrul Islam, Ahsan Khan, Amara Khan, Cath Lavery, Sang Hyuck Lee, Robin Lerner, Daniel MacArthur, Bev MacLaughlin, Hilary Martin, Dan Mason, Shefa Miah, Bill Newman, Nishat Safa, Farah Tahmasebi, Richard C Trembath, Bhavi Trivedi, David A van Heel, John Wright

#### Electronic Medical Records and Genomics

eMERGE Network (Phase III): This phase of the eMERGE Network was initiated and funded by the NHGRI through the following grants: U01HG8657 (Group Health Cooperative/University of Washington); U01HG8685 (Brigham and Women's Hospital); U01HG8672 (Vanderbilt University Medical Center); U01HG8666 (Cincinnati Children's Hospital Medical Center); U01HG6379 (Mayo Clinic); U01HG8679 (Geisinger Clinic); U01HG8680 (Columbia University Health Sciences); U01HG8684 (Children's Hospital of Philadelphia); U01HG8673 (Northwestern University); U01HG8701 (Vanderbilt University Medical Center serving as the Coordinating Center); U01HG8676 (Partners Healthcare/Broad Institute); and U01HG8664 (Baylor College of Medicine). We would also like to acknowledge the following eMERGE members who contributed to the eMERGE data for this manuscript: D. Crosslin, J. Denny, I. Kullo, M. Palmer, and I. Stanaway.

#### European Investigation into Cancer and Nutrition, Potsdam study

The recruitment phase of the EPIC-Potsdam Study was supported by the Federal Ministry of Science, Germany (01 EA 9401) and the European Union (SOC 95201408 05F02). The follow-up of the EPIC-Potsdam Study was supported by German Cancer Aid (70-2488-Ha I) and the European Community (SOC 98200769 05F02). This work was supported by a grant from the German Ministry of Education and Research (BMBF) and the State of Brandenburg (DZD grant 82DZD00302).

### Family Heart Study

This work has been funded by the NIDDK grant R01-DK-089256, and the NHLBI grant R01HL117078

### Fenland Study

The Fenland Study (10.22025/2017.10.101.00001) is funded by the Medical Research Council (MC\_UU\_12015/1). We are grateful to all the volunteers and to the General Practitioners and practice staff for assistance with recruitment. We thank the Fenland Study Investigators, Fenland Study Co-ordination team and the Epidemiology Field, Data and Laboratory teams. We further acknowledge support for genomics from the Medical Research Council (MC\_PC\_13046).

### Finland-United States Investigation of NIDDM Genetics

Support for FUSION was provided by NIH grants R01-DK062370, R01-DK072193, and intramural project number 1Z01-HG000024. Genome-wide genotyping was conducted by the Johns Hopkins University Genetic Resources Core Facility SNP Center at the Center for Inherited Disease Research (CIDR), with support from CIDR NIH contract no. N01-HG-65403.

### Finnish Twin Cohort

Phenotype and genotype data collection in the twin cohort has been supported by the Wellcome Trust Sanger Institute, the Broad Institute, ENGAGE – European Network for Genetic and Genomic Epidemiology, FP7-HEALTH-F4-2007, grant agreement number 201413, National Institute of Alcohol Abuse and Alcoholism (grants AA-12502, AA-00145, and AA-09203 to Richard J Rose and AA15416 and K02AA018755 to Danielle M Dick) and the Academy of Finland (grants 100499, 205585, 118555, 141054, 264146, 308248, and 312073 to JKaprio). JKaprio acknowledges support by the Academy of Finland (grants 265240, 263278).

### FINRISK

FINRISK has been mainly funded from budgetary funds of the Finnish Institute for Health and Welfare. Additional funds have been obtained from domestic foundations. VS has been supported by the Finnish Foundation for Cardiovascular Research.

### Framingham Heart Study

This research was conducted in part using data and resources from the Framingham Heart Study of the National Heart Lung and Blood Institute of the National Institutes of Health and Boston University School of Medicine. The analyses reflect intellectual input and resource development from the Framingham Heart Study investigators participating in the SNP Health Association Resource (SHARe) project. This

work was partially supported by the National Heart, Lung and Blood Institute's Framingham Heart Study (Contract Nos. N01-HC-25195, HHSN268201500001I and 75N92019D00031) and its contract with Affymetrix, Inc for genotyping services (Contract No. N02-HL-6-4278).

#### Genetic Park of Cilento and Vallo di Diano Project

This work was supported by IDF SHARID grant from the Italian Ministry of Universities and Research

#### GENIE\_UK

Original genotype data was generated as part of the GENetics of Nephropathy an International Effort (GENIE) consortium through the Medical Research Council (MC\_PC\_15025) and the Public Health Agency R&D Division (STL/4760/13), Science Foundation Ireland (SFI15/US/B3130) and NIH R01\_DK081923 and R01\_DK105154. Science Foundation Ireland and the Department for the Economy, Northern Ireland US partnership award 15/IA/3152. The GENIE\_UK data includes samples recruited as part of the Warren3/U.K. GoKinD Study Group, jointly funded by Diabetes UK and the Juvenile Diabetes Research Foundation and includes the following individuals: Professor A.P. Maxwell, Prof A.J. McKnight, Dr. D.A. Savage (Belfast); Dr. J. Walker (Edinburgh); Dr. S. Thomas, Professor G.C. Viberti (London); Professor A.J.M. Boulton (Manchester); Professor S. Marshall (Newcastle); Professor A.G. Demaine and Dr. B.A. Millward (Plymouth); and Professor S.C. Bain (Swansea).

#### German Chronic Kidney Disease Study

The GCKD study is supported by the German Ministry of Education and Research (Bundesministerium für Bildung und Forschung, FKZ 01ER 0804, 01ER 0818, 01ER 0819, 01ER 0820, and 01ER 0821) and the KfH Foundation for Preventive Medicine (Kuratorium für Heimdialyse und Nierentransplantation e.V.–Stiftung Präventiv-medizin) and corporate sponsors ([www.gckd.org](http://www.gckd.org)). Furthermore, this study was partially funded by the H2020-IMI2 consortium BEAt-DKD (Biomarker Enterprise to Attack Diabetic Kidney Disease; grant number: 115974). Whole-genome SNP microarray genotyping in the GCKD study was supported by Bayer Pharma Aktiengesellschaft (AG).

#### Genetic Epidemiology Network of Arteriopathy

Support for the Genetic Epidemiology Network of Arteriopathy (GENOA) was provided by the National Heart, Lung and Blood Institute (HL054464, HL054457, HL054481, HL100185, and HL119443) of the National Institutes of Health. We would also like to thank the families that participated in the GENOA study.

### German MI Family Study

Funding was received from the German Federal Ministry of Education and Research (BMBF) in the context of the e:Med program (e:AtheroSysMed and sysINFLAME), the FP7 European Union project CVgenes@target (261123) and a grant from the Fondation Leducq (CADgenomics: Understanding Coronary Artery Disease Genes, 12CVD02).

### Gene-Lifestyle Interactions and Complex Traits Involved in Elevated Disease Risk-V2

European Research Council: CoG-2015\_681742\_NASCENT; Swedish Research Council; Novo Nordisk Foundation; European Diabetes Research Foundation; Swedish Heart Lung Foundation

### Generation Scotland

Generation Scotland received core support from the Chief Scientist Office of the Scottish Government Health Directorates [CZD/16/6] and the Scottish Funding Council [HR03006] and is currently supported by the Wellcome Trust [216767/Z/19/Z]. Genotyping of the GS:SFHS samples was carried out by the Genetics Core Laboratory at the Edinburgh Clinical Research Facility, University of Edinburgh, Scotland and was funded by the Medical Research Council UK and the Wellcome Trust (Wellcome Trust Strategic Award “STratifying Resilience and Depression Longitudinally” (STRADL) Reference 104036/Z/14/Z).

### Genetic Overlap between Metabolic and Psychiatric traits/TEENAGE

This research has been co-financed by the European Union (European Social Fund—ESF) and Greek national funds through the Operational Program “Education and Lifelong Learning” of the National Strategic Reference Framework (NSRF)—Research Funding Program: Heracleitus II. Investing in knowledge society through the European Social Fund. This work was funded by the Wellcome Trust (098051). We thank all study participants and their families as well as all volunteers for their contribution in this study. We thank the Sample Management and Genotyping Facilities staff at the Wellcome Trust Sanger Institute for sample preparation, quality control and genotyping. We are grateful to Georgia Markou, Laiko General Hospital Diabetes Centre, Maria Emetsidou and Panagiota Fotinopoulou, Hippokratio General Hospital Diabetes Centre, Athina Karabela, Dafni Psychiatric Hospital, Eirini Glezou and Marios Mangioros, Dromokaiteio Psychiatric Hospital, Angela Rentari, Harokopio University of Athens, and Danielle Walker, Wellcome Trust Sanger Institute.

### Genetic Regulation of Arterial Pressure In humans in the Community

NJS holds an NIHR Senior Investigator award.

### Genomic Research Cohorts for CCMB Diabetes Study

The work was supported by funding from Council of Scientific Industrial Research (CSIR), Ministry of Science and Technology, Government of India, New Delhi, INDIA and forms part of Network Project funds. We acknowledge the contribution of all the participants under the study and also of the members of GRC-Group at CSIR-Centre for Cellular and Molecular Biology, Hyderabad. INDIA. MA was supported by funds from Council of Scientific Industrial Research (CSIR), Ministry of Science and Technology, Government of India, New Delhi, INDIA.

### GoDARTS

We are grateful to all the participants in this study, the general practitioners, the Scottish School of Primary Care for their help in recruiting the participants, and to the whole team, which includes interviewers, computer and laboratory technicians, clerical workers, research scientists, volunteers, managers, receptionists, and nurses. The study complies with the Declaration of Helsinki. We acknowledge the support of the Health Informatics Centre, University of Dundee for managing and supplying the anonymised data and NHS Tayside, the original data owner. The Wellcome Trust United Kingdom Type 2 Diabetes Case Control Collection (GoDARTS) was funded by The Wellcome Trust (072960/Z/03/Z, 084726/Z/08/Z, 084727/Z/08/Z, 085475/Z/08/Z, 085475/B/08/Z). MMcC was a Wellcome Investigator and NIHR Senior Investigator. This work was supported by: NIDDK (U01-DK105535) and Wellcome (090532, 098381, 106130, 203141, 212259)

### Genetics of Lipid Lowering and Diet Network (GOLDN)

GOLDN biospecimens, baseline phenotype data, and intervention phenotype data were collected with funding from National Heart, Lung and Blood Institute (NHLBI) grant U01 HL072524. Whole-genome sequencing in GOLDN was funded by NHLBI grant R01 HL104135-04S1.

### Greek Recurrent Myocardial Infarction Cohort /NAFLD Study

Work was supported by the British Heart Foundation (BHF) grant RG/14/5/30893 (P.D.) and forms part of the research themes contributing to the translational research portfolios of the Barts Biomedical Research Centre funded by the UK National Institute for Health Research (NIHR). O.G. has received funding from the British Heart Foundation (BHF) (FS/14/66/3129)

### Healthy Aging in Neighborhoods of Diversity across the Life Span

National Institute on Aging NIH AG-000513

### Health 2006,2008,2010

The Health2006 was financially supported by grants from the Velux Foundation; The Danish Medical Research Council, Danish Agency for Science, Technology and Innovation; The Aase and Ejner Danielsen's Foundation; ALK-Abello A/S, Hørsholm, Denmark, and Research Centre for Prevention and Health, the Capital Region of Denmark. Health2008 was supported by the Timber Merchant Vilhelm Bang's Foundation, the Danish Heart Foundation (Grant number 07-10-R61-A1754-B838-22392F), and the Health Insurance Foundation (Helsefonden) (Grant number 2012B233).

### Hellenic Isolated Cohorts MANOLIS and POMAK

This work was funded by the Wellcome Trust (098051) and the European Research Council (ERC-2011-StG 280559-SEPI). The MANOLIS cohort is named in honour of Manolis Giannakakis, 1978-2010. We thank the residents of the Mylopotamos villages for taking part.

### Hein Nixdorf Recall Study

This work was supported by the Heinz Nixdorf Foundation; the German Research Council [projects SI 236/8-1, SI 236/9-1, ER 155/6-1, ER 155/6-2].

### Health and Retirement Study

HRS is supported by the National Institute on Aging (NIA U01AG009740). The genotyping was funded separately by the National Institute on Aging (RC2 AG036495, RC4 AG039029). Our genotyping was conducted by the NIH Center for Inherited Disease Research (CIDR) at Johns Hopkins University. Genotyping quality control and final preparation of the data were performed by the Genetics Coordinating Center at the University of Washington and the School of Public Health at the University of Michigan.

### Hispanic Community Health Study/Study of Latinos

The baseline examination of HCHS/SOL was carried out as a collaborative study supported by contracts from the NHLBI to the University of North Carolina (N01-HC65233), University of Miami (N01-HC65234), Albert Einstein College of Medicine (N01-HC65235), Northwestern University (N01-HC65236), and San Diego State University (N01-HC65237). The following institutes, centers, and offices contributed to the first phase of HCHS/SOL through a transfer of funds to the NHLBI: National Institute on Minority Health and Health Disparities, National Institute on Deafness and Other Communication Disorders, National Institute of Dental and Craniofacial Research (NIDCR), National Institute of Diabetes and Digestive and Kidney Diseases (NIDDK), National Institute of Neurological Disorders and Stroke, and NIH Office of Dietary Supplements. The Genetic Analysis Center at the University of Washington was supported by NHLBI and NIDCR contracts (HHSN268201300005C AM03 and MOD03). Additional analysis support was

provided by NIDDK grant 1R01DK101855-01, NHLBI grant N01HC65233, and AHA grant 13GRNT16490017. Genotyping efforts were supported by the NIH Department of Health and Human Services (HSN26220/20054C), National Center for Advancing Translational Science Clinical Translational Science Institute (UL1TR000124), and NIDDK Diabetes Research Center (DK063491). Kristin L. Young was supported by R21 HL140419. Heather M Highland was funded by NHLBI training grant T32 HL007055, T32 HL129982, ADA Grant #1-19-PDF-045, and R01HL142825.

#### Hunter Community Study

The authors would like to thank the men and women participating in the HCS as well as all the staff, investigators and collaborators who have supported or been involved in the project to date. The cohort was supported by grants from the University of Newcastle Strategic Initiatives Fund, the Gladys M Brawn Senior Research Fellowship scheme; and the Vincent Fairfax Family Foundation, a private philanthropic trust. The Hunter Medical Research Institute provided media support during the initial recruitment of participants; and Dr Anne Crotty and Prof. Levi provided financial support towards freezing costs for the long-term storage of participant blood samples.

#### HUNT Study

The HUNT Study is a collaboration between the HUNT Research Centre (Faculty of Medicine and Health Sciences, NTNU, Norwegian University of Science and Technology), Nord-Trøndelag County Council, Central Norway Regional Health Authority, and the Norwegian Institute of Public Health. The genotyping in HUNT was financed by the National Institutes of Health; University of Michigan; the Research Council of Norway; the Liaison Committee for Education, Research and Innovation in Central Norway; and the Joint Research Committee between St Olavs hospital and the Faculty of Medicine and Health Sciences, NTNU.

#### Hypertension Genetic Epidemiology Network (HyperGEN + HyperGEN LVH)

The Hypertension Genetic Epidemiology Network (HyperGEN) Study is part of the National Heart, Lung, and Blood Institute (NHLBI) Family Blood Pressure Program; collection of the data represented here was supported by grants U01 HL054472, U01 HL054473, U01 HL054495, and U01 HL054509. The HyperGEN: Genetics of Left Ventricular Hypertrophy Study was supported by NHLBI grant R01 HL055673 with whole-genome sequencing made possible by supplement -18S1.

#### Hypertension Genetic Epidemiology Network (Axiom chip)

The study was support by the National Institutes of Health, the National Heart, Lung, Blood Institute grant HL086718

### INdian DIabetes COnsortium

The study was majorly supported by Council of Scientific and Industrial Research (CSIR), Government of India through CARDIOMED project Grant Number: BSC0122 provided to CSIR-Institute of Genomics and Integrative Biology. Study was also partially funded by Department of Science and Technology-PURSE-II (DST/SR/PURSE II/11) given to Jawaharlal Nehru University. We are very much thankful to the INdian DIabetes COnsortium (INDICO) and all the study participants who have participated in the study.

### Inter99

The Inter99 was initiated by Torben Jørgensen (PI), Knut Borch-Johnsen (co-PI), Hans Ibsen and Troels F. Thomsen. The steering committee comprises the former two and Charlotta Pisinger. The study was financially supported by research grants from the Danish Research Council, the Danish Centre for Health Technology Assessment, Novo Nordisk Inc., Research Foundation of Copenhagen County, Ministry of Internal Affairs and Health, the Danish Heart Foundation, the Danish Pharmaceutical Association, the Augustinus Foundation, the Ib Henriksen Foundation, the Becket Foundation, and the Danish Diabetes Association. Novo Nordisk Foundation Center for Basic Metabolic Research is an independent Research Center, based at the University of Copenhagen, Denmark and partially funded by an unconditional donation from the Novo Nordisk Foundation ([www.cbmr.ku.dk](http://www.cbmr.ku.dk)) (Grant number NNF18CC0034900).

### Jackson Heart Study

The Jackson Heart Study (JHS) is supported and conducted in collaboration with Jackson State University (HHSN268201800013I), Tougaloo College (HHSN268201800014I), the Mississippi State Department of Health (HHSN268201800015I) and the University of Mississippi Medical Center (HHSN268201800010I, HHSN268201800011I and HHSN268201800012I) contracts from the National Heart, Lung, and Blood Institute (NHLBI) and the National Institute on Minority Health and Health Disparities (NIMHD). The authors also wish to thank the staffs and participants of the JHS.

The views expressed in this manuscript are those of the authors and do not necessarily represent the views of the National Heart, Lung, and Blood Institute; the National Institutes of Health; or the U.S. Department of Health and Human Services.

### The Johnston County Osteoarthritis Project

The JoCoOA is supported in part by S043, S1734, & S3486 from the CDC/Association of Schools of Public Health; 5-P60-AR30701 & 5-P60-AR49465 from NIAMS/NIH, and U01 DP003206 from the CDC

### Japan PGx Data Science Consortium

The authors thank the Japan PGx Data Science Consortium (JPDSC) for kindly providing genotype and phenotype data. The JPDSC was comprised of six pharmaceutical companies in Japan, namely Astellas



Pharma, Inc.; Daiichi Sankyo Co., Ltd.; Mitsubishi Tanabe Pharma Corporation; Otsuka Pharmaceutical Co., Ltd.; Taisho Pharmaceutical Co., Ltd.; and Takeda Pharmaceutical Co., Ltd.

#### Kangbuk Samsung Cohort Study (KSCS)

This KSCS research was supported by the National Research Foundation of Korea (NRF) grant funded by the Korea government (MSIT) (NRF-2020R1A2C1012931) and by the Medical Research Funds from Kangbuk Samsung Hospital. We are thankful for the computing resources provided by the Global Science experimental Data hub Center (GSDC) Project and the Korea Research Environment Open NETWORK (KREONET) of the Korea Institute of Science and Technology Information (KISTI).

#### Korea Association REsource

The KARE cohort was supported by grants from Korea Centers for Disease Control and Prevention (4845–301, 4851–302, 4851–307) and an intramural grant from the Korea National Institute of Health (2019-NG-053-01).

#### Korean Genome and Epidemiology Study

Genotype data were provided by the Collaborative Genome Program for Fostering New Post-Genome Industry (3000–3031b). An intramural grant from the Korea National Institute of Health (2019-NG-053-01).

#### KORA

The KORA study was initiated and financed by the Helmholtz Zentrum München – German Research Center for Environmental Health, which is funded by the German Federal Ministry of Education and Research (BMBF) and by the State of Bavaria. KORA research has been supported within the Munich Center of Health Sciences (MC-Health), Ludwig-Maximilians-Universität, as part of LMUinnovativ and is funded by the Bavarian State Ministry of Health and Care through the research project DigiMed Bayern ([www.digimed-bayern.de](http://www.digimed-bayern.de)). The German Center for Diabetes Research (DZD) was supported by the German Federal Ministry of Education and Research (BMBF).

#### Korea National Diabetes Program

This study was supported by a grant from the Korea Healthcare Technology R&D Project, Ministry of Health and Welfare Republic of Korea (HI10C2020).

#### Kuwait Obesity Diabetes Genetic Program

Kuwait Foundation for Advancement of Sciences is acknowledged for institutional funding.

#### Leicester BIORESOURCE

CPN is funded by the British Heart Foundation. NJS holds an NIHR Senior Investigator award.

#### Long Life Family Study

This work has been funded by the NIA grants, U01AG023746, U01AG023712, U01AG023749, U01AG023755, U01AG023744, and U19AG063893

#### London Life Sciences Prespective Population Study

The LOLIPOP study is supported by the National Institute for Health Research (NIHR) Comprehensive Biomedical Research Centre Imperial College Healthcare NHS Trust, the British Heart Foundation (SP/04/002), the Medical Research Council (G0601966, G0700931), the Wellcome Trust (084723/Z/08/Z, 090532 & 098381) the NIHR (RP-PG-0407-10371), the NIHR Official Development Assistance (ODA, award 16/136/68), the European Union FP7 (EpiMigrant, 279143) and H2020 programs (iHealth-T2D, 643774). We acknowledge support of the MRC-PHE Centre for Environment and Health, and the NIHR Health Protection Research Unit on Health Impact of Environmental Hazards. The work was carried out in part at the NIHR/Wellcome Trust Imperial Clinical Research Facility. The views expressed are those of the author(s) and not necessarily those of the Imperial College Healthcare NHS Trust, the NHS, the NIHR or the Department of Health. We thank the participants and research staff who made the study possible. JC is supported by the Singapore Ministry of Health's National Medical Research Council under its Singapore Translational Research Investigator (STaR) Award (NMRC/STaR/0028/2017).

#### Ludwigshafen Risk and Cardiovascular Health Study

The LURIC study was supported by the 7th Framework Program (AtheroRemo, grant agreement number 201668 and RiskyCAD, grant agreement number 305739) of the European Union, the INTERREG IV Oberrhein Program (Project A28) with support from the European Regional Development Fund (ERDF) and the Wissenschaftsoffensive TMO, and European Union's Horizon 2020 research and innovation programme under the ERA-Net Cofund action N° 727565 (OCTOPUS project) and the German Ministry of Education and Research (grant number 01EA1801A)

#### Metabolic Syndrome in Men

The METSIM study was funded by the Academy of Finland (grants no. 77299 and 124243).

### Mexico City Study

This study was supported in Mexico by the Fondo Sectorial de Investigación en Salud y Seguridad Social (SSA/IMSS/ISSSTECONACYT, project 150352), Temas Prioritarios de Salud Instituto Mexicano del Seguro Social (2014-FIS/IMSS/PROT/PRIO/14/34). The authors would like to thank Araceli Méndez Padrón for technical support. In Canada, this research was enabled in part by support provided by Compute Ontario ([www.computeontario.ca](http://www.computeontario.ca)), WestGrid ([www.westgrid.ca](http://www.westgrid.ca)) and Compute Canada ([www.compute.canada.ca](http://www.compute.canada.ca)).

### Million Veteran Program (MVP)

This research is supported by funding from the Department of Veterans Affairs Office of Research and Development, Million Veteran Program Grant I01-BX003340 and I01-BX003362. This publication does not represent the views of the Department of Veterans Affairs or the United States Government. A list of MVP investigators can be found in supplementary materials.

### Montreal Heart Institute Biobank

We thank all participants and staff of the André and France Desmarais MHI Biobank. This work was funded by the Canadian Institutes of Health Research (PJT #156248), the Canada Research Chair Program, Genome Quebec and Genome Canada, and the Montreal Heart Institute Foundation.

### Mount Sinai BioMe Biobank

The Mount Sinai BioMe Biobank has been supported by The Andrea and Charles Bronfman Philanthropies and in part by Federal funds from the NHLBI and NHGRI (U01HG00638001; U01HG007417; X01HL134588). We thank all participants in the Mount Sinai Biobank. We also thank all our recruiters who have assisted and continue to assist in data collection and management and are grateful for the computational resources and staff expertise provided by Scientific Computing at the Icahn School of Medicine at Mount Sinai.

### MRC National Survey of Health and Development

We thank NSHD study members who took part in the data collections for their continuing support. This work was supported by the UK Medical Research Council which provides core funding for the MRC National Survey of Health and Development (MC\_UU\_12019/06).

### Multi-Ethnic Study of Atherosclerosis

MESA and the MESA SHARe projects are conducted and supported by the National Heart, Lung, and Blood Institute (NHLBI) in collaboration with MESA investigators. Support for MESA is provided by

contracts 75N92020D00001, HHSN268201500003I, N01-HC-95159, 75N92020D00005, N01-HC-95160, 75N92020D00002, N01-HC-95161, 75N92020D00003, N01-HC-95162, 75N92020D00006, N01-HC-95163, 75N92020D00004, N01-HC-95164, 75N92020D00007, N01-HC-95165, N01-HC-95166, N01-HC-95167, N01-HC-95168, N01-HC-95169, UL1-TR-000040, UL1-TR-001079, UL1-TR-001420. Also supported in part by the National Center for Advancing Translational Sciences, CTSI grant UL1TR001881, and the National Institute of Diabetes and Digestive and Kidney Disease Diabetes Research Center (DRC) grant DK063491 to the Southern California Diabetes Endocrinology Research Center.

#### Nutrition and Health of Aging Population in China

This work was supported by the Major Project of the Ministry of Science and Technology of China (2017YFC0909701, 2016YFC1304903), the National Natural Science Foundation of China (81970684, 81700700), the Chinese Academy of Sciences (ZDBS-SSW-DQC-02, KSCX2-EW-R-10, KJZD-EW-L14-2-2) and Shanghai Municipal Science and Technology Major Project (2017SHZDZX01)

#### the Nagahama Prospective Cohort for Comprehensive Human Bioscience (the Nagahama Study)

This work was supported by a university grant, Center of Innovation Program, Global University Project, and a Grant-in-Aid for Scientific Research (25293141, 26670313, 26293198, 17H04182, 17H04126, 17H04123, 18K18450) from the Ministry of Education, Culture, Sports, Science and Technology of Japan; Practical Research Project for Rare/Intractable Diseases (ek0109070, ek0109283, ek0109196, ek0109348), Research and Development Grants for Dementia (dk0207006, dk0207027), Program for an Integrated Database of Clinical and Genomic Information (kk0205008), Practical Research Project for Lifestyle-related Diseases including Cardiovascular Diseases and Diabetes Mellitus (ek0210066, ek0210096, ek0210116), Research Program for Health Behavior Modification by Utilizing IoT (le0110005, le0110013), and Research and Development Grants for Longevity Science (dk0110040) from the Japan Agency for Medical Research and Development (AMED); Takeda Medical Research Foundation, Mitsubishi Foundation, Daiwa Securities Health Foundation, and Sumitomo Foundation.

#### Nijmegen Biomedical Study

The Nijmegen Biomedical Study is a population-based survey conducted at the Department for Health Evidence and the Department of Laboratory Medicine of the Radboud university medical center. Principal investigators of the Nijmegen Biomedical Study are L.A.L.M. Kiemeneij, A.L.M. Verbeek, D.W. Swinkels en B. Franke

#### The Netherlands Epidemiology of Obesity Study

The authors of the NEO study thank all individuals who participated in the Netherlands Epidemiology in Obesity study, all participating general practitioners for inviting eligible participants and all research nurses for collection of the data. We thank the NEO study group, Pat van Beelen, Petra Noordijk and

Ingeborg de Jonge for the coordination, lab and data management of the NEO study. The genotyping in the NEO study was supported by the Centre National de Génotypage (Paris, France), headed by Jean-Francois Deleuze. The NEO study is supported by the participating Departments, the Division and the Board of Directors of the Leiden University Medical Center, and by the Leiden University, Research Profile Area Vascular and Regenerative Medicine. Dennis Mook-Kanamori is supported by Dutch Science Organization (ZonMW-VENI Grant 916.14.023).

#### Northern Ireland Cohort for Longitudinal Study of Ageing

The analysis of molecular biomarkers for NICOLA's Wave 1 was funded by the Economic and Social Research Council, award reference ES/L008459/1. Generic analysis of data was supported by ESRC (ES/L008459/1) and the Science Foundation Ireland-Department for the Economy (SFI-DfE) Investigator Program Partnership Award (15/IA/3152). We are grateful to all the participants of the NICOLA Study, and the whole NICOLA team, which includes nursing staff, research scientists, clerical staff, computer and laboratory technicians, managers and receptionists. The Atlantic Philanthropies, the Economic and Social Research Council, the UKCRC Centre of Excellence for Public Health Northern Ireland, the Centre for Ageing Research and Development in Ireland, the Office of the First Minister and Deputy First Minister, the Health and Social Care Research and Development Division of the Public Health Agency, the Wellcome Trust/Wolfson Foundation and Queen's University Belfast provide core financial support for NICOLA. The authors alone are responsible for the interpretation of the data and any views or opinions presented are solely those of the authors and do not necessarily represent those of the NICOLA Study team.

#### Netherlands Twin Register

Funding was obtained from the Netherlands Organization for Scientific Research (NWO) and The Netherlands Organisation for Health Research and Development (ZonMW) grants 904-61-090, 985-10-002, 904-61-193,480-04-004, 400-05-717, Addiction-31160008, 016-115-035, 400-07-080, Middelgroot-911-09-032, NWO-Groot 480-15-001/674, Center for Medical Systems Biology (CSMB, NWO Genomics), NBIC/BioAssist/RK(2008.024), Biobanking and Biomolecular Resources Research Infrastructure (BBMRI – NL, 184.021.007 and 184.033.111), X-Omics 184-034-019; Spinozapremie (NWO- 56-464-14192), KNAW Academy Professor Award (PAH/6635) and University Research Fellow grant (URF) to DIB; Amsterdam Public Health research institute (former EMGO+) , Neuroscience Amsterdam research institute (former NCA) ; the European Community's Fifth and Seventh Framework Program (FP5- LIFE QUALITY-CT-2002-2006, FP7- HEALTH-F4-2007-2013, grant 01254: GenomEUtwin, grant 01413: ENGAGE ; the European Research Council (ERC Starting 284167, ERC Consolidator 771057, ERC Advanced 230374), Rutgers University Cell and DNA Repository (NIMH U24 MH068457-06), the National Institutes of Health (NIH, R01D0042157-01A1, MH081802, DA018673, R01 DK092127-04, Grand Opportunity grants 1RC2 MH089951); the Avera Institute for Human Genetics, Sioux Falls, South Dakota (USA). Part of the genotyping and analyses were funded by the Genetic Association Information Network (GAIN) of the

Foundation for the National Institutes of Health. Computing was supported by NWO through grant 2018/EW/00408559, BiG Grid, the Dutch e-Science Grid and SURFSARA.

#### Ogliastra Genetic Park

The study was supported by grant from the Italian Ministry of Education, University and Research (MIUR) n°: 5571/DSPAR/2002. We express our gratitude to all the study participants for their contributions and to the municipal administrations for their economic and logistic support.

#### Orkney Complex Disease Study

The Orkney Complex Disease Study (ORCADES) was supported by the Chief Scientist Office of the Scottish Government (CZB/4/276, CZB/4/710), a Royal Society URF to J.F.W., the MRC Human Genetics Unit quinquennial programme “QTL in Health and Disease”, Arthritis Research UK and the European Union framework program 6 EUROSPAN project (contract no. LSHG-CT-2006-018947). DNA extractions were performed at the Edinburgh Clinical Research Facility, University of Edinburgh. We would like to acknowledge the invaluable contributions of the research nurses in Orkney, the administrative team in Edinburgh and the people of Orkney.

#### Osteoporosis Fractures in Men, The Gothenburg Study

MrOS in Sweden is supported by the Swedish Research Council, the Swedish Foundation for Strategic Research, the ALF/LUA research grant in Gothenburg, the Lundberg Foundation, the Knut and Alice Wallenberg Foundation, the Torsten Soderberg Foundation, and the Novo Nordisk Foundation.

#### Oxford Biobank

This work was supported by the British Heart Foundation (RG/17/1/32663)

#### Penn Medicine BioBank

We acknowledge the Penn Medicine BioBank (PMBB) for providing data and thank the patient-participants of Penn Medicine who consented to participate in this research program. We would also like to thank the Penn Medicine BioBank team and Regeneron Genetics Center for providing genetic variant data for analysis. The PMBB is approved under IRB protocol# 813913 and supported by Perelman School of Medicine at University of Pennsylvania

#### pcosN

YSC is supported by the National Research Foundation of Korea (NRF) Grant funded by the Ministry of Education (NRF-2020R111A2075302) and Hallym University Research Fund 2020 (HRF-202002-008).

#### PRecOciouS Coronary ARtery DISease

PROCARDIS was supported by the European Community Sixth Framework Program (LSHM-CT- 2007-037273), AstraZeneca, the Swedish Research Council, the Knut and Alice Wallenberg Foundation, the Swedish Heart-Lung Foundation, the Torsten and Ragnar Soderberg Foundation, the Strategic Cardiovascular Program of Karolinska Institutet and Stockholm County Council, the Foundation for Strategic Research and the Stockholm County Council (560283). HW is supported by the British Heart Foundation Centre for Research Excellence, Wellcome Trust core award (090532/Z/09/Z, 203141/Z/16/Z, 201543/B/16/Z), European Union Seventh Framework Programme FP7/2007-2013 under grant agreement no. HEALTH-F2-2013-601456 (CVGenes@Target) & the TriPartite Immunometabolism Consortium [TrIC]-Novo Nordisk Foundation's Grant number NNF15CC0018486. AG acknowledge support from the Wellcome Trust (201543/B/16/Z), European Union Seventh Framework Programme FP7/2007-2013 under grant agreement no. HEALTH-F2-2013-601456 (CVGenes@Target) & the TriPartite Immunometabolism Consortium [TrIC]-Novo Nordisk Foundation's Grant number NNF15CC0018486. Maria Sabater-Lleal is supported by a Miguel Servet contract from the ISCIII Spanish Health Institute (CP17/00142) and co-financed by the European Social Fund.

#### Quebec Family Study

The Quebec Family Study was funded by multiple grants from the Medical Research Council of Canada and the Canadian Institutes of Health Research. This work was supported by a team grant from the Canadian Institutes of Health Research (FRN-CCT-83028)

#### QIMR Berghofer Genetic Epidemiology Cohort

Funded by the Australian National Health and Medical Research Council (241944, 339462, 389927, 389875, 389891, 389892, 389938, 442915, 442981, 496739, 552485, 552498), the Australian Research Council (A7960034, A79906588, A79801419, DP0770096, DP0212016, DP0343921) and the U.S. National Institutes of Health (AA07535, AA10248, AA11998, AA13320, AA13321, AA13326, AA14041, AA17688, DA12854, MH66206).

#### The Raine Study

The Raine Study was supported by the National Health and Medical Research Council of Australia [grant numbers 572613, 403981, and 1059711] and the Canadian Institutes of Health Research [grant number MOP-82893]. The authors are grateful to the Raine Study participants and their families, and to the Raine Study team for cohort coordination and data collection. The authors gratefully acknowledge the NHMRC for their long term funding to the study over the last 30 years and also the following institutes

for providing funding for Core Management of the Raine Study: The University of Western Australia (UWA), Curtin University, Women and Infants Research Foundation, Telethon Kids Institute, Edith Cowan University, Murdoch University, The University of Notre Dame Australia and The Raine Medical Research Foundation. This work was supported by resources provided by the Pawsey Supercomputing Centre with funding from the Australian Government and Government of Western Australia.

#### Relationship between Insulin Sensitivity and Cardiovascular Disease

The RISC Study is partly supported by EU grant QLG1-CT-2001-01252.

#### Religious Orders Study & the Rush Memory and Aging Project

P30AG10161, R01AG15819, R10AG17917, U01AG46152, U01AG61356 and the Translational Genomics Research Institute

#### Rotterdam Study 1,2,3

The generation and management of GWAS genotype data for the Rotterdam Study (RS I, RS II, RS III) was executed by the Human Genotyping Facility of the Genetic Laboratory of the Department of Internal Medicine, Erasmus MC, Rotterdam, The Netherlands. The GWAS datasets are supported by the Netherlands Organisation of Scientific Research NWO Investments (nr. 175.010.2005.011, 911-03-012), the Genetic Laboratory of the Department of Internal Medicine, Erasmus MC, the Research Institute for Diseases in the Elderly (014-93-015; RIDE2), the Netherlands Genomics Initiative (NGI)/Netherlands Organisation for Scientific Research (NWO) Netherlands Consortium for Healthy Aging (NCHA), project nr. 050-060-810. We thank Pascal Arp, Mila Jhamai, Marijn Verkerk, Lizbeth Herrera and Marjolein Peters, PhD, and Carolina Medina-Gomez, PhD, for their help in creating the GWAS database, and Linda Broer, PhD, and Carolina Medina-Gomez, PhD, for the creation and analysis of imputed data. The Rotterdam Study is funded by Erasmus Medical Center and Erasmus University, Rotterdam, Netherlands Organization for the Health Research and Development (ZonMw), the Research Institute for Diseases in the Elderly (RIDE), the Ministry of Education, Culture and Science, the Ministry for Health, Welfare and Sports, the European Commission (DG XII), and the Municipality of Rotterdam. The authors are very grateful to the study participants, the staff from the Rotterdam Study (particularly L. Buist and J.H. van den Boogert) and the participating general practitioners and pharmacists.

#### Sardinia

Supported by contracts (HHSN271201600005C, to F. Cucca) from the Intramural Research Program of the 366 National Institute on Aging, National Institutes of Health (NIH)

#### Shanghai Breast Cancer Study



The generation and management of GWAS genotype data for the SBCS was supported by R01CA64277 and R01CA15847.

#### Steno Diabetes Center T2D Cases

Novo Nordisk Foundation Center for Basic Metabolic Research is an independent Research Center, based at the University of Copenhagen, Denmark and partially funded by an unconditional donation from the Novo Nordisk Foundation ([www.cbmr.ku.dk](http://www.cbmr.ku.dk)) (Grant number NNF18CC0034900).

#### Study of Health in Pomerania

SHIP (Study of Health in Pomerania) and SHIP-TREND both represent population-based studies. SHIP is supported by the German Federal Ministry of Education and Research (Bundesministerium für Bildung und Forschung (BMBF); grants 01ZZ9603, 01ZZ0103, and 01ZZ0403) and the German Research Foundation (Deutsche Forschungsgemeinschaft (DFG); grant GR 1912/5-1). SHIP and SHIP-TREND are part of the Community Medicine Research net (CMR) of the University of Greifswald which is funded by the BMBF as well as the Ministry for Education, Science and Culture and the Ministry of Labor, Equal Opportunities, and Social Affairs of the Federal State of Mecklenburg-West Pomerania. The CMR encompasses several research projects that share data from SHIP.

#### SIGMA1,2

This work was conducted as part of the Slim Initiative in Genomic Medicine for the Americas (SIGMA), a joint U.S.-Mexico project funded by the Carlos Slim Foundation. The Universidad Nacional Autónoma de México/Instituto Nacional de Ciencias Médicas and Nutrición Salvador Zubirán (UNAM/INCMNSZ) diabetes study was supported by the Consejo Nacional de Ciencia y Tecnología (grants 138826, 128877, and CONACyT-SALUD 2009-01-115250) and a grant from Dirección General de Asuntos del Personal Académico (UNAM, IT 214711). The Diabetes in Mexico Study (DMS) was supported by the Consejo Nacional de Ciencia y Tecnología (grant 86867) and by the Carlos Slim Foundation. The Mexico City Diabetes Study (MCDS) was supported by National Institutes of Health (grant R01HL24799 from the National Heart, Lung, and Blood Institute) and by the Consejo Nacional de Ciencia y Tecnología (grants 2092, M9303, F677-M9407, 251M, 2005-C01-14502, and SALUD 2010-2- 151165). The Multiethnic Cohort Study of Diet and Cancer (MEC) was supported by National Institutes of Health (grants CA54281 and CA063464). This project was also supported by an American Diabetes Association Innovative and Clinical Translational Award 1-19-ICTS-068 and by DGAPA/UNAM Funding Project IN215219.

#### SORBS

This work was supported by grants from the Deutsche Forschungsgemeinschaft (DFG, German Research Foundation – Projektnummer 209933838 – SFB 1052; B03, C01; SPP 1629 TO 718/2- 1). We thank all

those who participated in the study. Sincere thanks are given to Dr. Knut Krohn (University of Leipzig) for the genotyping support.

#### Shanghai Women Health Study

The generation and management of GWAS genotype data for the SWHS was supported by UM1CA182910 and R01CA148677

#### Special Turku Coronary Risk Factor Intervention Project – Parents

STRIP has been financially supported by Academy of Finland (grants 206374, 251360 and 276861); Juho Vainio Foundation; Finnish Cardiac Research Foundation; Finnish Cultural Foundation; Finnish Ministry of Education and Culture; Sigrid Juselius Foundation; Yrjö Jahnsson Foundation; C.G. Sundell Foundation; Special Governmental Grants for Health Sciences Research, Turku University Hospital; Foundation for Pediatric Research; and Turku University Foundation.

#### The Hellenic study of Interactions between Single nucleotide polymorphisms and Eating in Atherosclerosis Susceptibility

This work was supported by the British Heart Foundation (BHF) grant RG/14/5/30893 (P.D.) and forms part of the research themes contributing to the translational research portfolios of the Barts Biomedical Research Centre funded by the UK National Institute for Health Research (NIHR)

#### Taiwan US Diabetic Retinopathy Study

This study was supported by the National Eye Institute of the National Institutes of Health (EY014684) and ARRA Supplement (EY014684-03S1, -04S1), the National Institute of Diabetes and Digestive and Kidney Disease grant DK063491 to the Southern California Diabetes Endocrinology Research Center, the Eye Birth Defects Foundation Inc., the National Science Council, Taiwan (NSC 98-2314-B-075A-002-MY3) and the Taichung Veterans General Hospital, Taichung, Taiwan (TCVGH-1003001C).

#### Taiwan Hypertension study of Rare Variants

The Rare Variants for Hypertension in Taiwan Chinese (THRv) is supported by the National Heart, Lung, and Blood Institute (NHLBI) grant (R01HL111249) and its participation in TOPMed is supported by an NHLBI supplement (R01HL111249-04S1). THRv is a collaborative study between Washington University in St. Louis, LA BioMed at Harbor UCLA, University of Texas in Houston, Taichung Veterans General Hospital, Taipei Veterans General Hospital, Tri-Service General Hospital, National Health Research Institutes, National Taiwan University, and Baylor University. THRv is based (substantially) on the parent

SAPPHIRE study, along with additional population-based and hospital-based cohorts. SAPPHIRE was supported by NHLBI grants (U01HL54527, U01HL54498) and Taiwan funds, and the other cohorts were supported by Taiwan funds.

#### Tracking Adolescents' Individual Lives Survey - Population Cohort

TRAILS (TRacking Adolescents' Individual Lives Survey) is a collaborative project involving various departments of the University Medical Center and University of Groningen, the University of Utrecht, the Radboud Medical Center Nijmegen, and the Parnassia Group, all in the Netherlands. TRAILS has been financially supported by various grants from the Netherlands Organization for Scientific Research NWO (Medical Research Council program grant GB-MW 940-38-011; ZonMW Brainpower grant 100-001-004; ZonMw Risk Behavior and Dependence grants 60-60600-97-118; ZonMw Culture and Health grant 261-98-710; Social Sciences Council medium-sized investment grants GB-MaGW 480-01-006 and GB-MaGW 480-07-001; Social Sciences Council project grants GB-MaGW 452-04-314 and GB-MaGW 452-06-004; NWO large-sized investment grant 175.010.2003.005; NWO Longitudinal Survey and Panel Funding 481-08-013 and 481-11-001; NWO Vici 016.130.002 and 453-16-007/2735; NWO Gravitation 024.001.003), the Dutch Ministry of Justice (WODC), the European Science Foundation (EuroSTRESS project FP-006), the European Research Council (ERC-2017-STG-757364 en ERC-CoG-2015-681466), Biobanking and Biomolecular Resources Research Infrastructure BBMRI-NL (CP 32), the Gratama foundation, the Jan Dekker foundation, the participating universities, and Accare Centre for Child and Adolescent Psychiatry. Statistical analyses were carried out on the Genetic Cluster Computer (<http://www.geneticcluster.org>), which is financially supported by the Netherlands Scientific Organization (NWO 480-05-003) along with a supplement from the Dutch Brain Foundation. We are grateful to everyone who participated in this research or worked on this project to make it possible.

#### TWINGENE:

TWINGENE is a substudy of the Swedish Twin Registry which is managed by Karolinska Institutet and receives funding through the Swedish Research Council under the grant no 2017-00641.

#### Twins UK

TwinsUK receives funding from the Wellcome Trust (212904/Z/18/Z), Medical Research Council. TwinsUK and Massimo Mangino are supported by the National Institute for Health Research (NIHR)-funded BioResource, Clinical Research Facility and Biomedical Research Centre based at Guy's and St Thomas' NHS Foundation Trust in partnership with King's College London. Paraskevi Christofidou is supported by SYSCID project (H2020 contract #733100)

#### The UK Household Longitudinal Study

The UK Household Longitudinal Study was funded by grants from the Economic & Social Research Council (ES/H029745/1) and the Wellcome Trust (WT098051). UKHLS is led by the Institute for Social and Economic Research at the University of Essex and funded by the Economic and Social Research Council. The survey was conducted by NatCen and the genome-wide scan data were analysed and deposited by the Wellcome Trust Sanger Institute. Information on how to access the data can be found on the Understanding Society website (<https://www.understandingsociety.ac.uk/>).

#### Vejle Diabetes Biobank

The Vejle Diabetes Biobank was supported by The Danish Research Council for Independent Research and by Region of Southern Denmark.

#### The Viking Health Study- Shetland

The Viking Health Study – Shetland (VIKING) was supported by the MRC Human Genetics Unit quinquennial programme grant “QTL in Health and Disease”. DNA extractions and genotyping were performed at the Edinburgh Clinical Research Facility, University of Edinburgh. We would like to acknowledge the invaluable contributions of the research nurses in Shetland, the administrative team in Edinburgh and the people of Shetland.

#### Whitehall II Study

The Whitehall II Study has been supported by grants from the UK Medical Research Council (K013351, R024227, S011676); the British Heart Foundation (PG/11/63/29011 and RG/13/2/30098); the British Health and Safety Executive; the British Department of Health; the National Heart, Lung, and Blood Institute (R01HL036310); the National Institute on Ageing, National Institute of Health (R01AG056477, R01AG034454); and the Economic and Social Research Council (ES/J023299/1).

#### Women's Health Initiative

The WHI program is funded by the National Heart, Lung, and Blood Institute, National Institutes of Health, U.S. Department of Health and Human Services through contracts HHSN268201600018C, HHSN268201600001C, HHSN268201600002C, HHSN268201600003C, and HHSN268201600004C. We also acknowledge the contributions of the following individuals:

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#### Women's Genome Health Study

The WGHS is supported by the National Heart, Lung, and Blood Institute (HL043851 and HL080467) and the National Cancer Institute (CA047988 and UM1CA182913). Additional support and funding for genotyping was provided by Amgen.

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**Supplementary Table 2: Lambda GC values by minor allele frequency for ancestry-specific meta-analysis with RAREMETAL**

Common:  $MAF \geq 5\%$ , Low:  $1\% \leq MAF < 5\%$ , Rare:  $MAF < 1\%$

Ancestry	Trait	All	Common	Low	Rare
AdmAFR	HDL-C	1.02	1.11	1.02	0.98
AdmAFR	LDL-C	1.02	1.11	1.02	0.98
AdmAFR	TG	1.01	1.13	1.01	0.96
AdmAFR	nonHDL-C	1.02	1.04	1.03	1.00
AdmAFR	TC	1.02	1.13	1.02	0.97
EAS	HDL-C	1.06	1.16	1.05	1.01
EAS	LDL-C	1.05	1.11	1.06	1.01
EAS	TG	1.05	1.13	1.07	1.01
EAS	nonHDL-C	1.05	1.16	1.05	1.01
EAS	TC	1.06	1.16	1.07	1.01
EUR	HDL-C	1.14	2.08	1.36	1.03
EUR	LDL-C	1.13	1.45	1.19	1.07
EUR	TG	1.10	1.80	1.28	1.01
EUR	nonHDL-C	1.16	1.51	1.23	1.10
EUR	TC	1.12	1.61	1.25	1.06
HIS	HDL-C	1.03	1.08	1.02	1.02
HIS	LDL-C	1.02	1.05	1.02	1.01
HIS	TG	0.99	1.09	1.02	0.95
HIS	nonHDL-C	1.02	1.00	1.01	1.03
HIS	TC	1.02	1.07	1.01	1.00
SAS	HDL-C	1.04	1.08	1.04	1.01
SAS	LDL-C	1.03	1.06	1.04	1.01
SAS	TG	1.04	1.08	1.05	1.02
SAS	nonHDL-C	1.03	1.06	1.04	1.02
SAS	TC	1.04	1.07	1.04	1.02

**Supplementary Table 4: Lambda GC values by minor allele frequency for trans-ancestry meta-analysis (as performed in MR-MEGA)**

Common:  $MAF \geq 5\%$ , Low:  $1\% \leq MAF < 5\%$ , Rare:  $MAF < 1\%$

	All	Common	Low	Rare
HDL-C	1.14	1.32	1.13	1.06
LDL-C	1.10	1.19	1.09	1.05
logTG	1.13	1.30	1.11	1.04
nonHDL-C	1.09	1.16	1.07	1.05
TC	1.10	1.22	1.10	1.05

**Supplementary Table 8: Genetic correlation results calculated from bivariate GREML analysis in UK Biobank and the Million Veteran Program**

Trait	UK Biobank (AdmAFR and EUR)		MVP (AFRAMR and EUR)	
	rG	p-value	rG	p-value
HDL-C	0.844	0.259	0.671	1.17E-04
LDL-C	0.520	0.003	0.473	4.14E-06
TG	0.596	0.022	0.685	4.80E-04
nonHDL-C	0.590	0.016	NA	NA
TC	0.540	0.003	0.537	2.59E-06



**Supplementary Table 13: Number of individuals by ancestry group included in the GWAS used to generate each set of PRS weights**

Score	AdmAFR	EAS	EUR	HIS	SAS	Total
SAS	0	0	0	0	33,658	33,658
HIS	0	0	0	46,040	0	46,040
EAS	0	82,587	0	0	0	82,587
AdmAFR	87,760	0	0	0	0	87,760
EUR_2010	0	0	95,454	0	0	95,454
EUR (100K)	0	0	99,952	0	0	99,952
EUR_2010_AdMFR	87,760	0	95,454	0	0	183,214
EUR (200K)	0	0	200,026	0	0	200,026
EUR_2010_nonEUR	87,760	82,587	95,454	46,040	40,473	352,314
EUR (400K)	0	0	400,016	0	0	400,016
EUR	0	0	831,666	0	0	831,666
ALL	87,760	82,587	831,666	46,040	40,473	1,088,526
AdmAFR (MVP only)	62,033	0	0	0	0	62,033
ALL (100K, 20% each ancestry)	20,779	19,813	21,802	20,323	20,441	103,158
EUR (50K) + AdmAFR (MVP only)	62,033	0	50,754	0	0	112,787
ALL (100K, original proportions)	8,052	8,291	76,575	3,899	3,668	100,485

**Supplementary Table 21: Correlation of trans-ancestry polygenic score with principal components in 1KGP3 individuals**

PC	Pearson_R	Pvalue
1	-0.676	0
2	-0.009	0.670281
3	-0.080	6.59E-05
4	-0.003	0.900171
5	-0.049	0.014626
6	-0.033	0.100402
7	-0.059	0.003025
8	-0.003	0.893794
9	-0.017	0.388338
10	-0.045	0.025012
11	-0.008	0.694459
12	-0.009	0.652035
13	-0.023	0.240671
14	0.038	0.056858
15	-0.030	0.133212
16	-0.007	0.724553
17	0.005	0.810559
18	0.031	0.119962
19	0.013	0.504673
20	0.000	0.990678

**Supplementary Table 22: Correlation of mean LDL-C value with PCs in European and African American MGI participants**

PC	African American		European	
	Pearson_R	Pvalue	Pearson_R	Pvalue
1	-0.012	0.662	0.004	0.631
2	-0.013	0.628	-0.011	0.143
3	0.003	0.912	-0.004	0.589
4	-0.013	0.641	-0.012	0.103
5	-0.015	0.593	0.012	0.114
6	-0.010	0.708	-0.010	0.184
7	-0.005	0.859	-0.008	0.300
8	-0.005	0.862	-0.009	0.261
9	-0.014	0.601	0.009	0.214
10	-0.006	0.819	0.006	0.466
11	0.011	0.696	0.009	0.257
12	0.012	0.656	0.005	0.491
13	0.001	0.963	0.009	0.219
14	0.002	0.934	0.005	0.471
15	-0.006	0.837	-0.002	0.762
16	0.008	0.779	-0.001	0.895
17	-0.001	0.965	-0.009	0.251
18	-0.058	0.034	-0.005	0.519
19	-0.021	0.445	0.000	0.997
20	-0.013	0.645	0.004	0.580

**Supplementary Table 23: Prediction of LDL-C in MGI individuals based on varying numbers of PCs included in the model**

The polygenic score was normalized within each ancestry group separately

Model	adj_R2	Lower_95_CI	Upper_95_CI	Ancestry
gender+birth_year+BATCH	0.022	0.009	0.041	African American
gender+BATCH+birth_year+PC1-4	0.019	0.009	0.044	African American
gender+BATCH+birth_year+PC1-10	0.017	0.008	0.048	African American
gender+BATCH+birth_year+PC1-20	0.014	0.011	0.054	African American
gender+BATCH+birth_year+PC1-4+normalized trans-ancestry risk score	0.122	0.094	0.159	African American
gender+BATCH+birth_year+PC1-10+normalized trans-ancestry risk score	0.119	0.097	0.164	African American
gender+BATCH+birth_year+PC1-20+normalized trans-ancestry risk score	0.115	0.098	0.167	African American
normalized trans-ancestry risk score	0.092	0.065	0.124	African American
normalized AdmAFR risk score	0.084	0.060	0.114	African American
normalized EUR risk score	0.040	0.020	0.062	African American
gender+BATCH+birth_year+PC1-4+normalized AdmAFR risk score	0.115	0.089	0.155	African American
gender+BATCH+birth_year+PC1-10+normalized AdmAFR risk score	0.112	0.088	0.157	African American
gender+BATCH+birth_year+PC1-20+normalized AdmAFR risk score	0.108	0.092	0.159	African American
gender+BATCH+birth_year+PC1-4+normalized EUR risk score	0.062	0.044	0.095	African American
gender+BATCH+birth_year+PC1-10+normalized EUR risk score	0.059	0.044	0.099	African American
gender+BATCH+birth_year+PC1-20+normalized EUR risk score	0.055	0.046	0.099	African American
gender+birth_year+BATCH	0.013	0.010	0.017	European
gender+BATCH+birth_year+PC1-4	0.014	0.011	0.018	European
gender+BATCH+birth_year+PC1-10	0.014	0.011	0.018	European
gender+BATCH+birth_year+PC1-20	0.013	0.011	0.018	European
gender+BATCH+birth_year+PC1-4+normalized trans-ancestry risk score	0.130	0.122	0.140	European
gender+BATCH+birth_year+PC1-10+normalized trans-ancestry risk score	0.130	0.121	0.141	European
gender+BATCH+birth_year+PC1-20+normalized trans-ancestry risk score	0.130	0.121	0.140	European
normalized trans-ancestry risk score	0.117	0.109	0.127	European
normalized AdmAFR risk score	0.060	0.053	0.067	European
normalized EUR risk score	0.116	0.107	0.126	European

gender+BATCH+birth_year+PC1-4+normalized AdmAFR risk score	0.074	0.066	0.082	European
gender+BATCH+birth_year+PC1-10+normalized AdmAFR risk score	0.074	0.067	0.083	European
gender+BATCH+birth_year+PC1-20+normalized AdmAFR risk score	0.074	0.068	0.082	European
gender+BATCH+birth_year+PC1-4+normalized EUR risk score	0.129	0.120	0.140	European
gender+BATCH+birth_year+PC1-10+normalized EUR risk score	0.129	0.120	0.140	European
gender+BATCH+birth_year+PC1-20+normalized EUR risk score	0.129	0.121	0.140	European

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Supplementary Figure 5: Comparison of association results for ancestry-specific and trans-ancestry analysis

Supplementary Figure 6: Effect sizes by ancestry for unique index variants from ancestry-specific meta-analysis

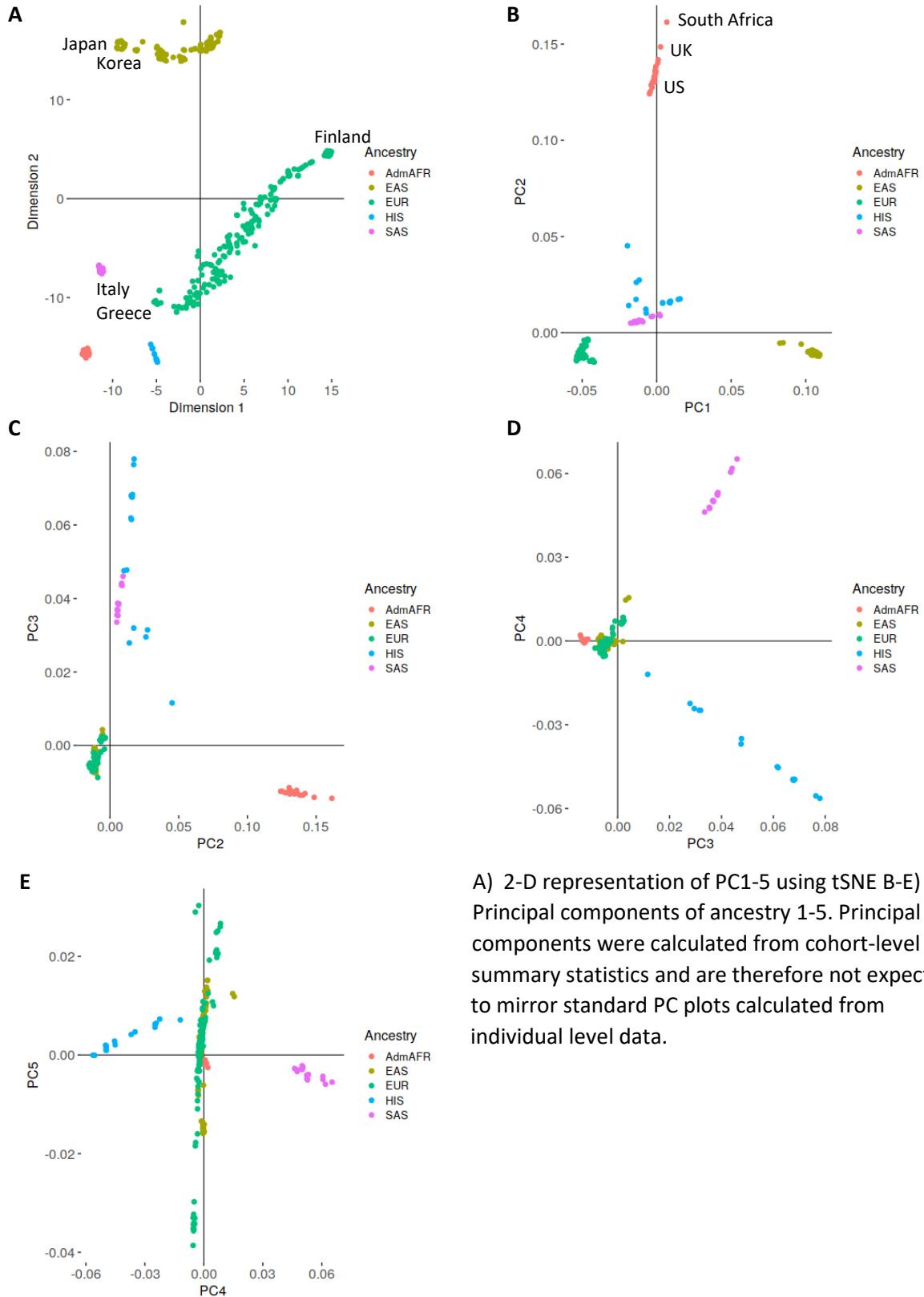
Supplementary Figure 7: Genetic impact correlation estimates between ancestries for each trait analyzed

Supplementary Figure 8: Genetic effect correlation estimates between ancestries for each trait analyzed

Supplementary Figure 9: Comparison of PRS source ancestry and sample size with prediction in European and African-American individuals

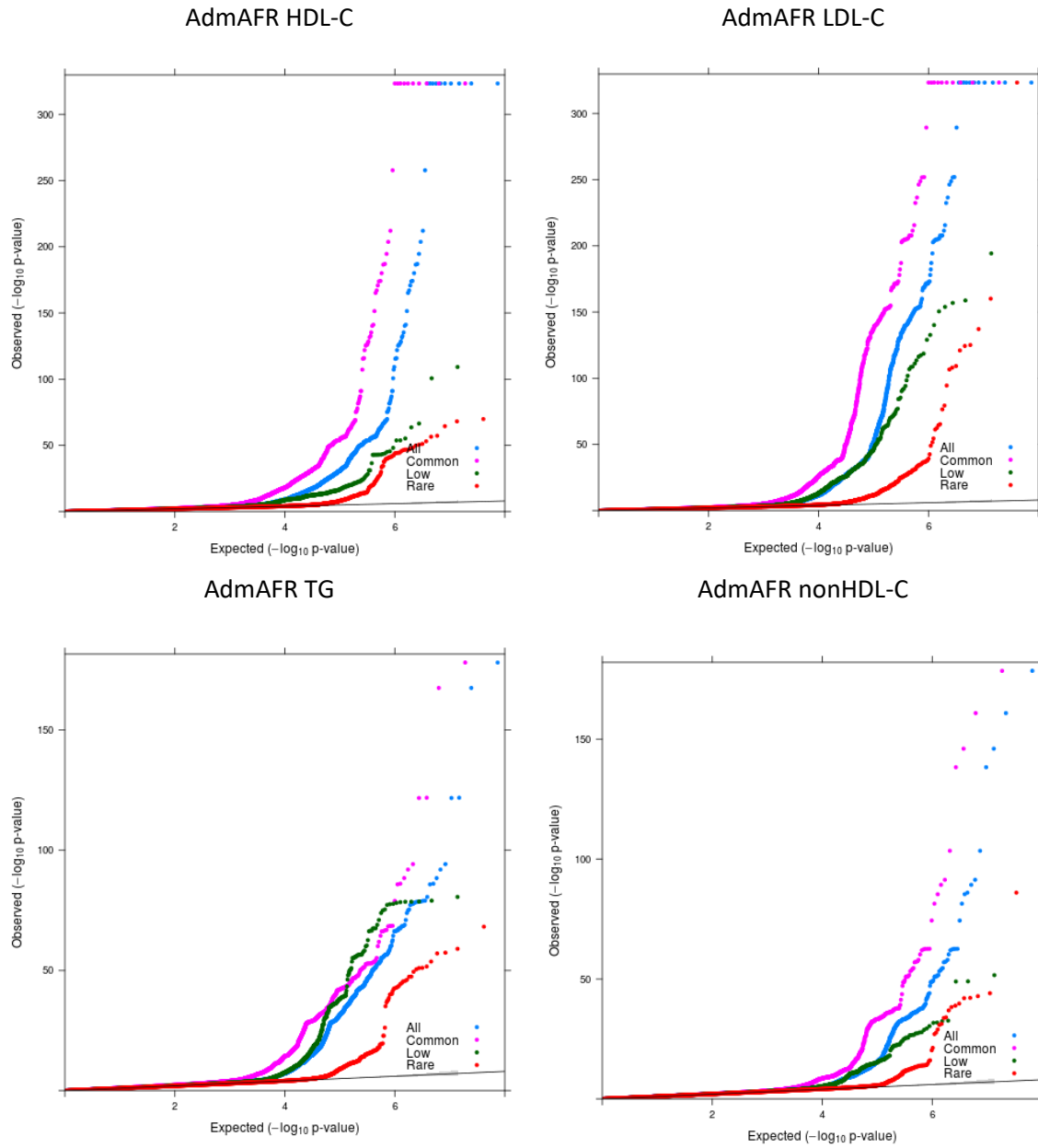
Supplementary Figure 10: Comparison of original and conditional effect sizes

**Supplementary Figure 1: Ancestral diversity of contributing cohorts**



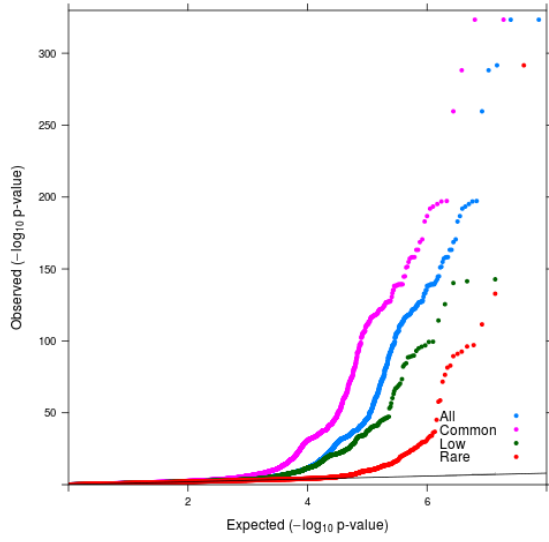
A) 2-D representation of PC1-5 using tSNE B-E) Principal components of ancestry 1-5. Principal components were calculated from cohort-level summary statistics and are therefore not expected to mirror standard PC plots calculated from individual level data.

Supplementary Figure 2: QQ Plots from each single-ancestry meta-analysis

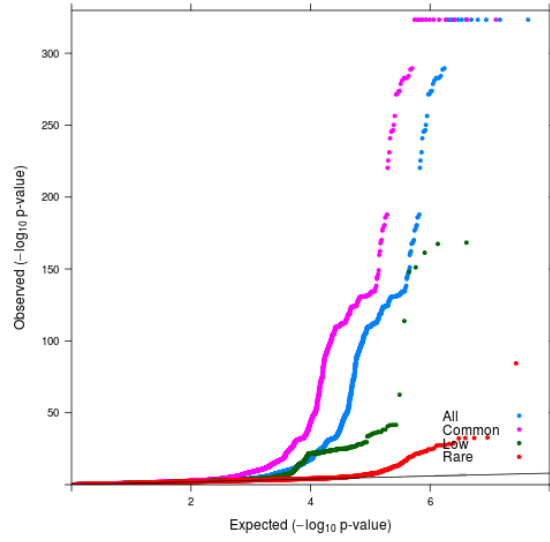




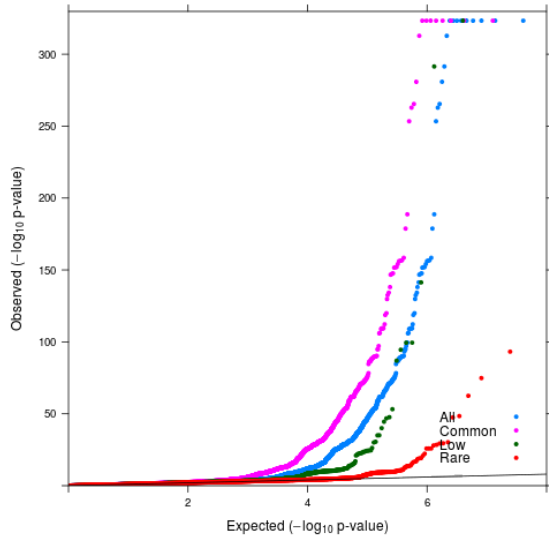
AdmAFR TC



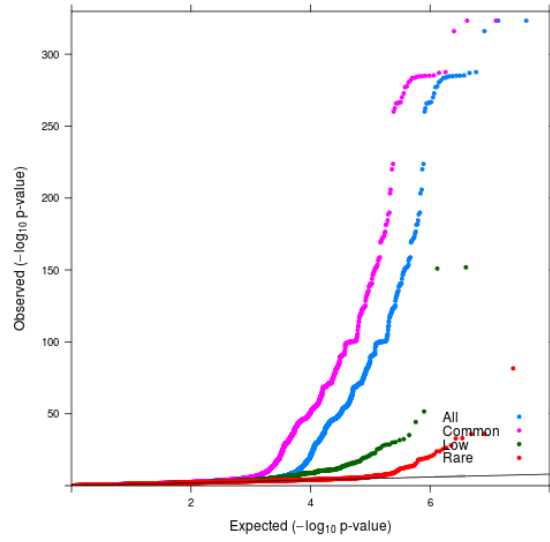
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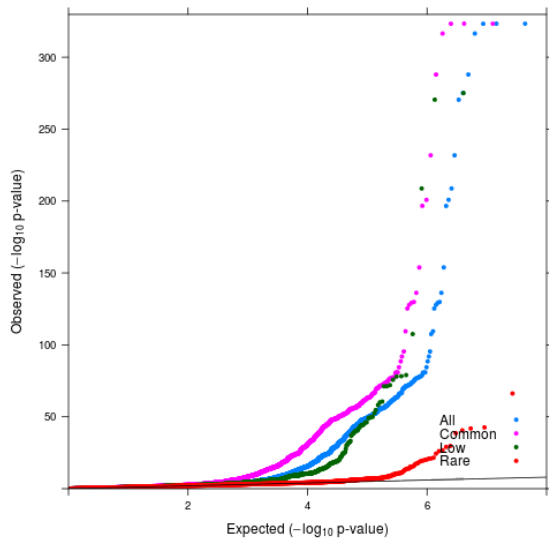
EAS LDL-C



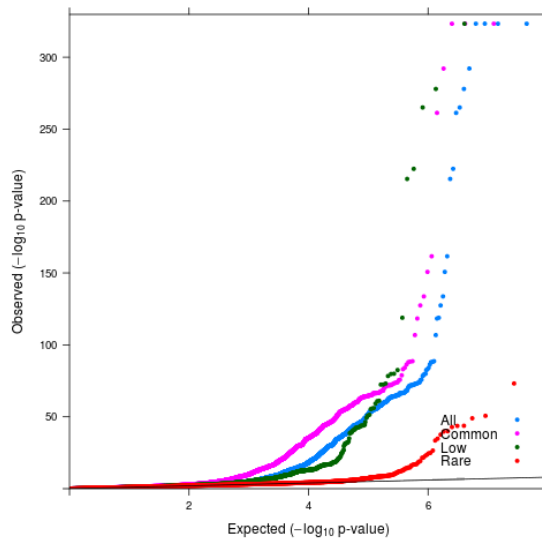
EAS TG



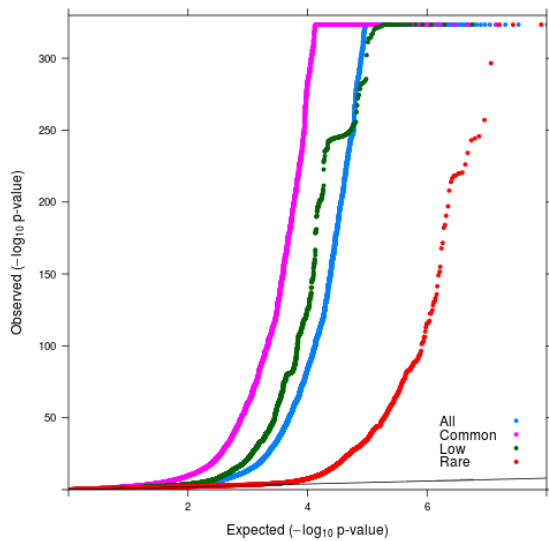
EAS nonHDL-C



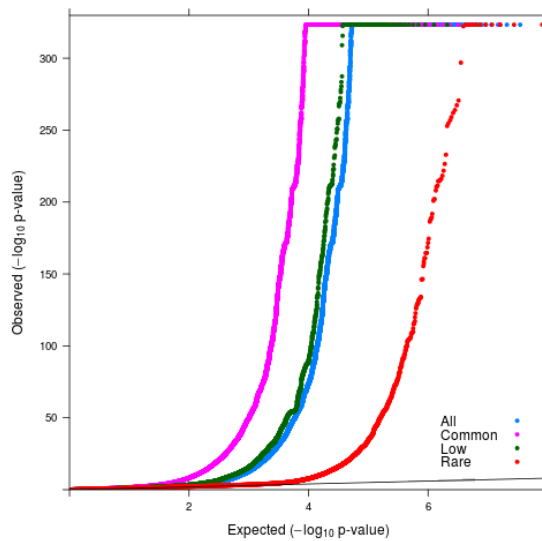
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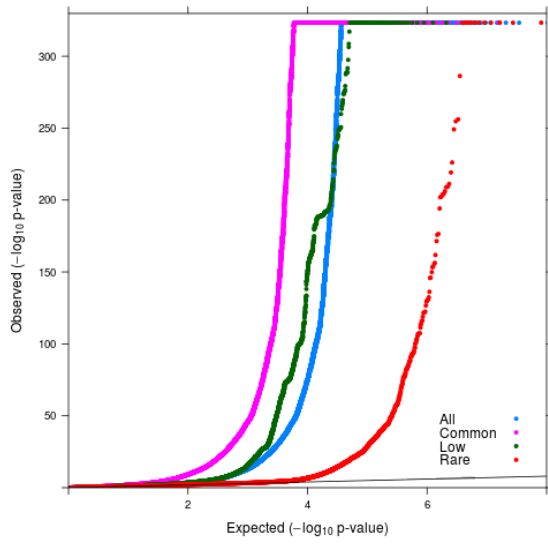
EUR HDL-C



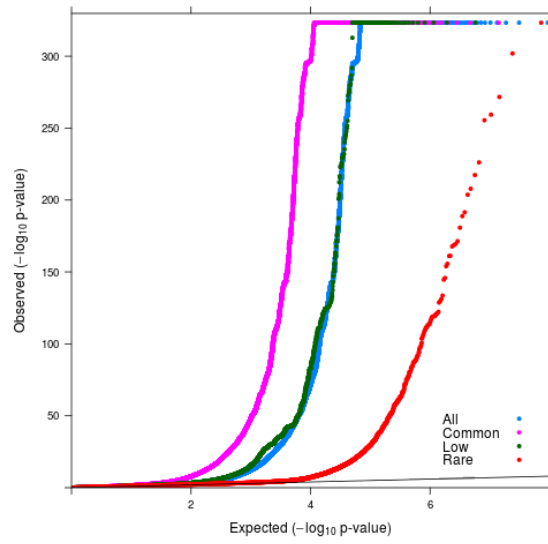
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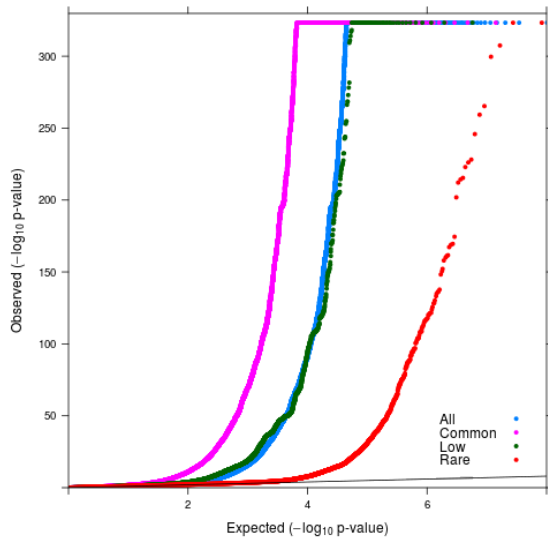
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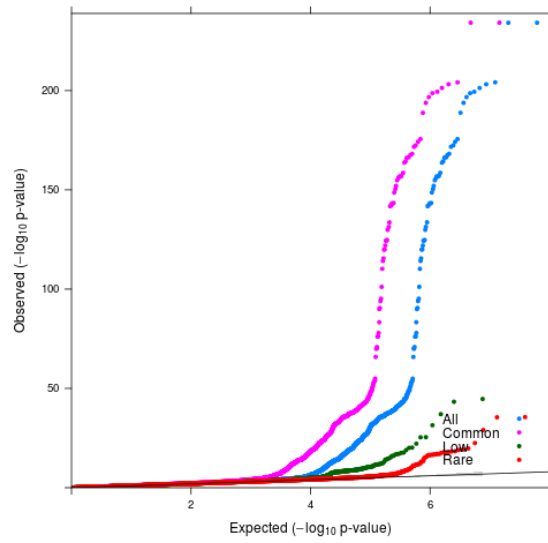
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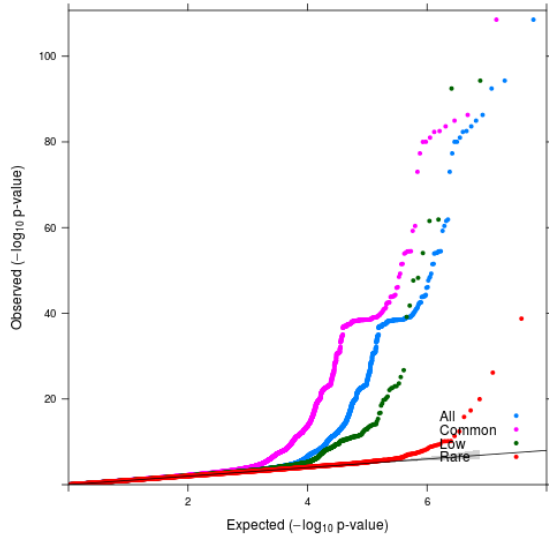
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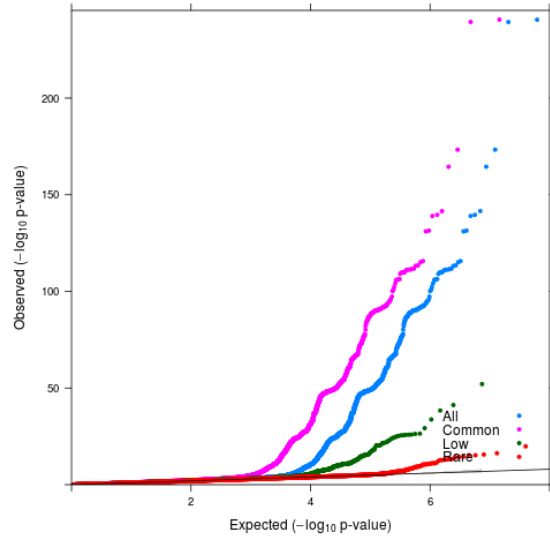
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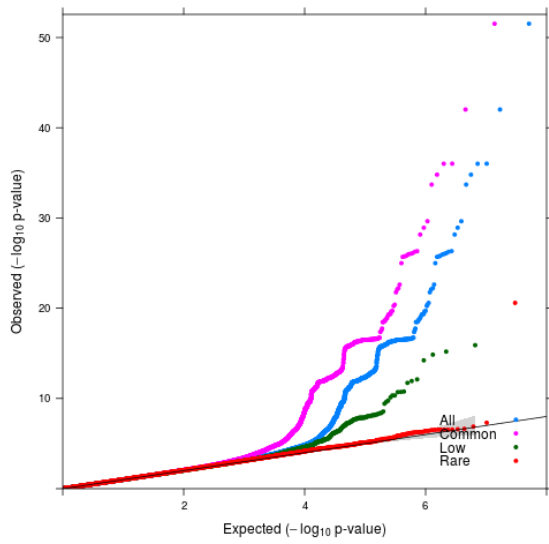
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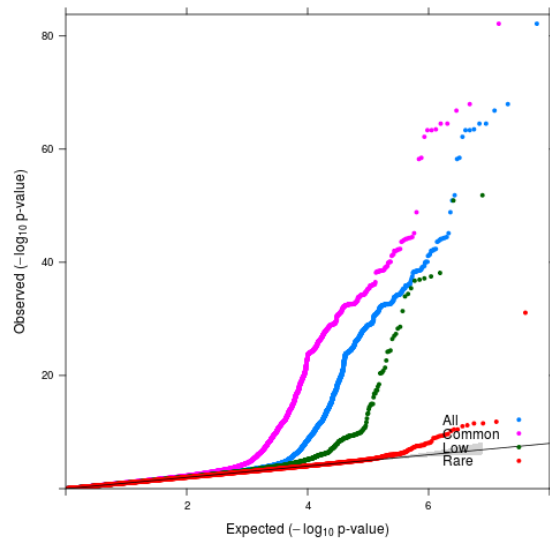
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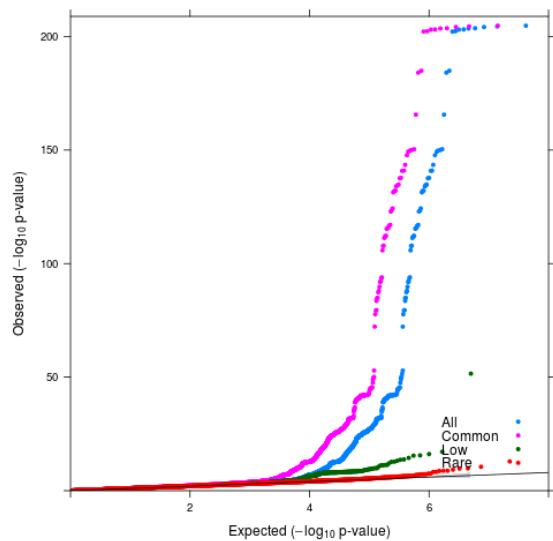
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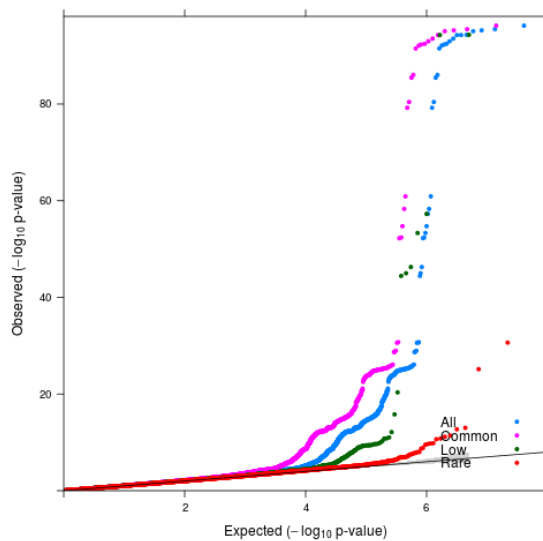
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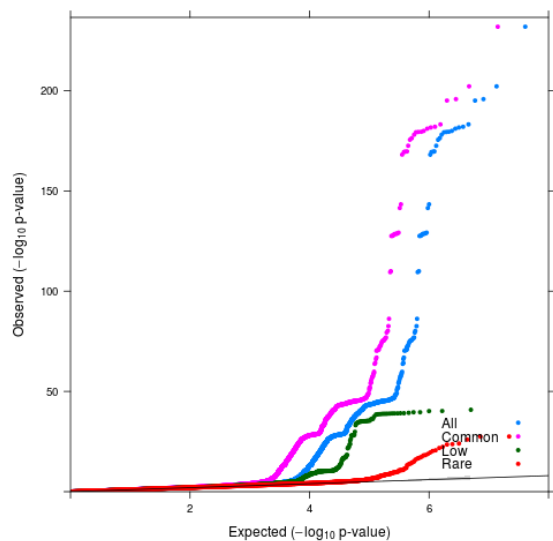
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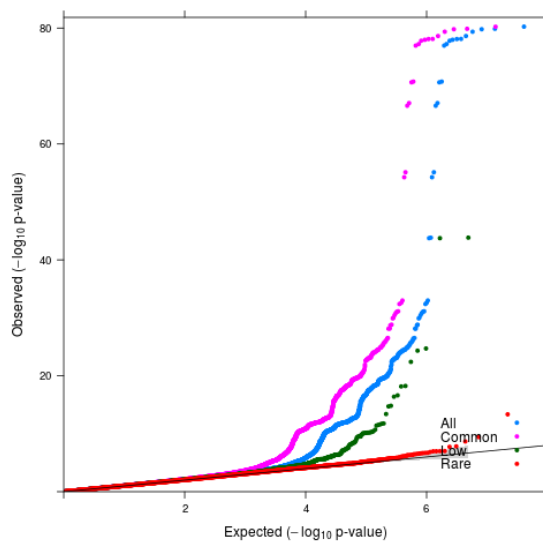
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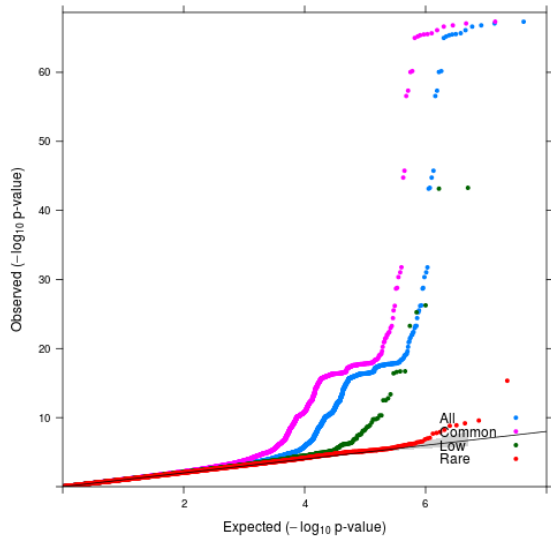
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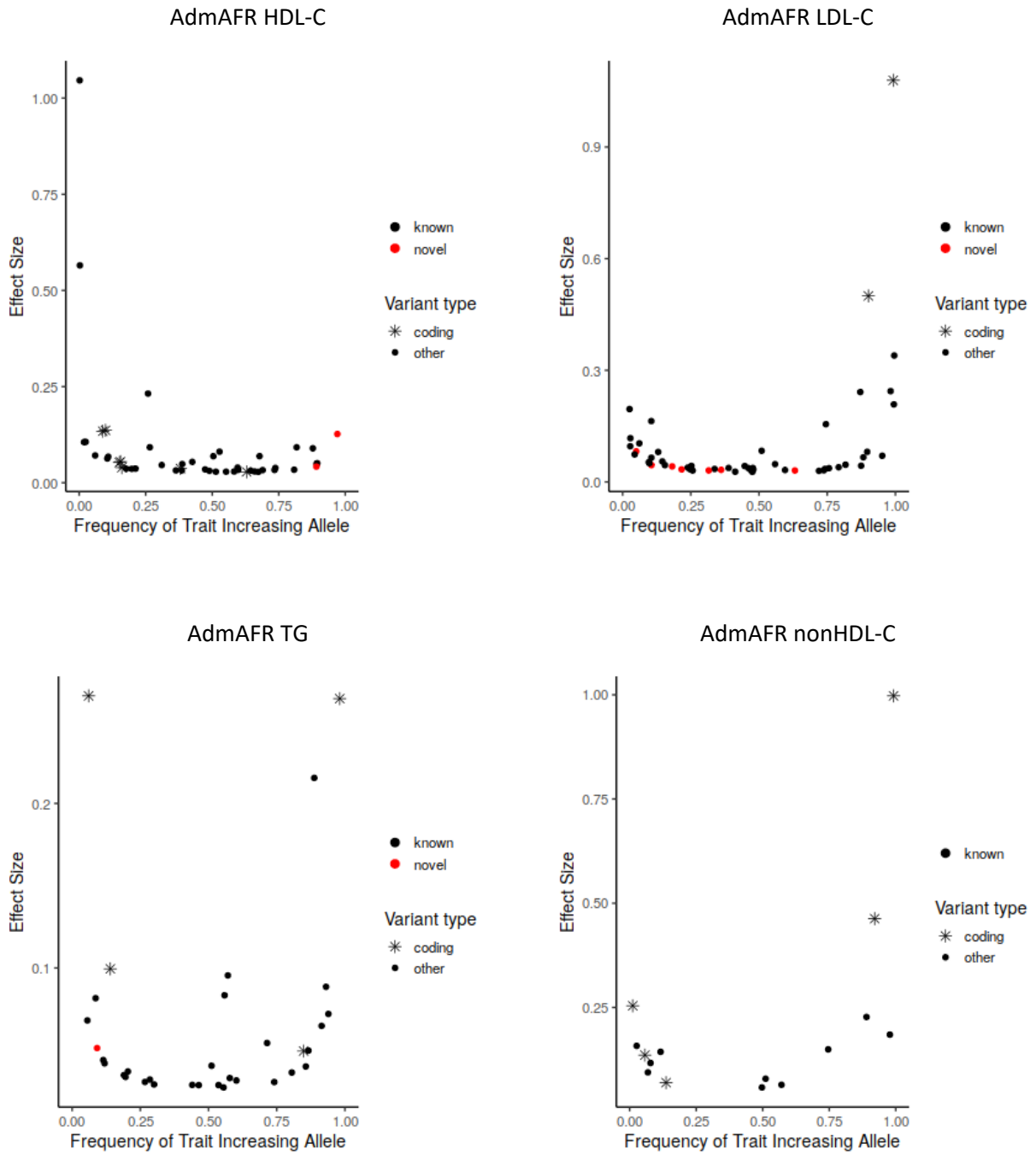
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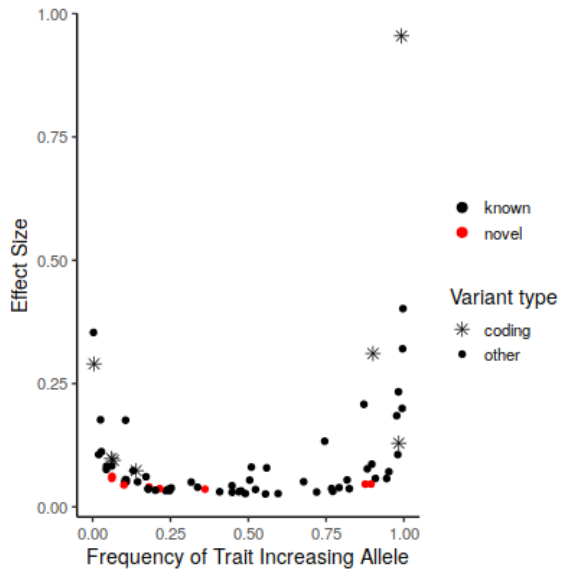
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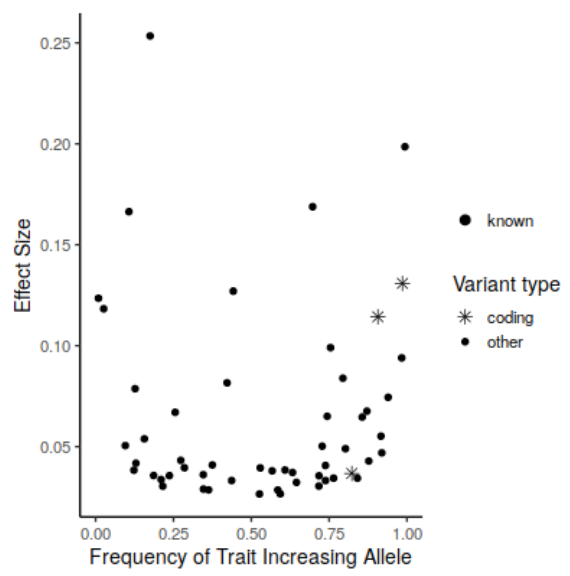
**Supplementary Figure 3: Effect sizes and allele frequencies of identified index variants from ancestry-specific meta-analysis**



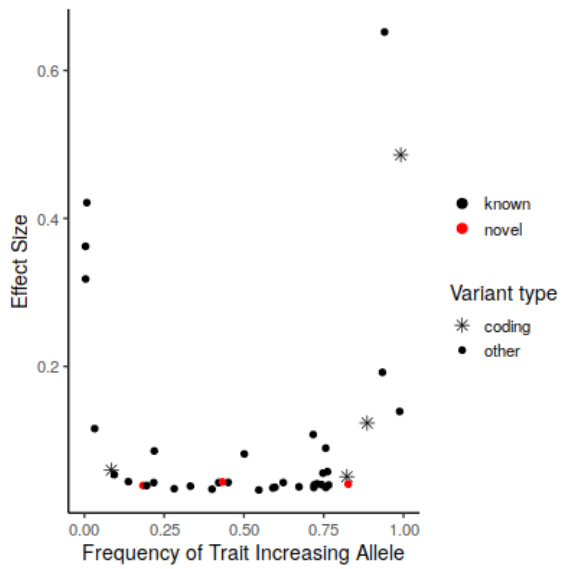
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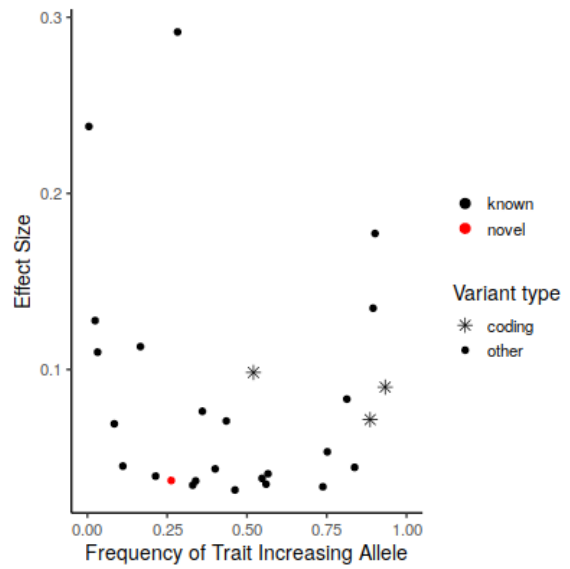
EAS HDL-C



EAS LDL-C

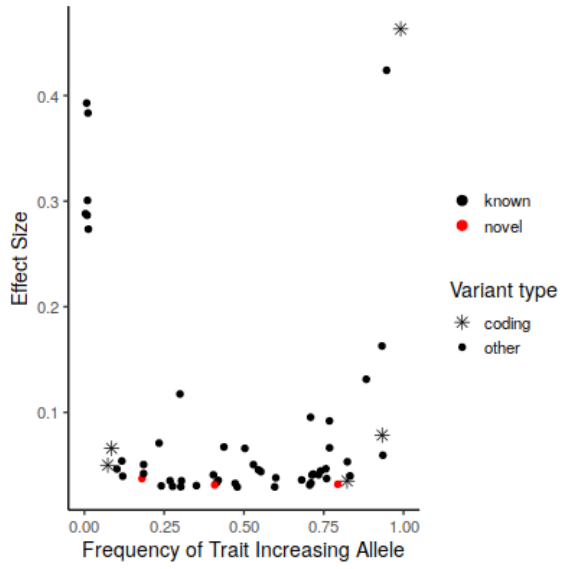


EAS TG

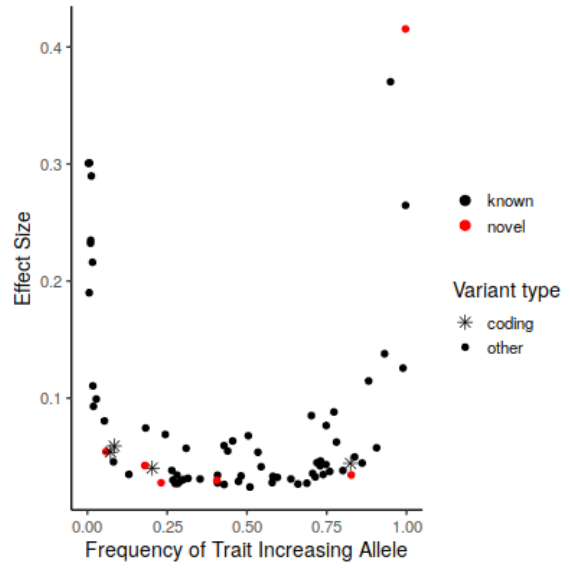




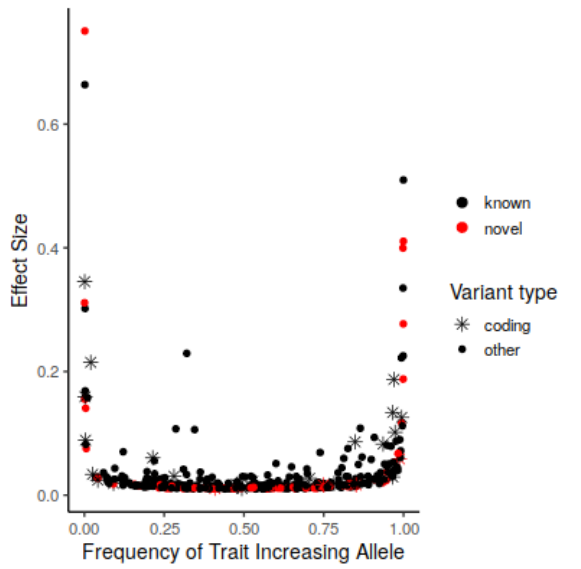
EAS nonHDL-C



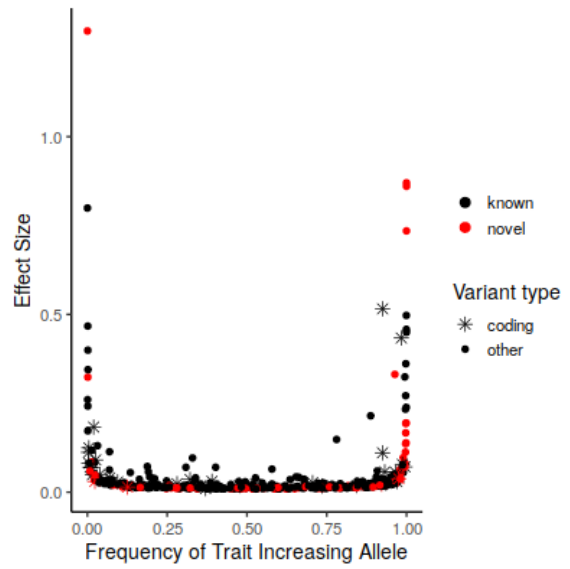
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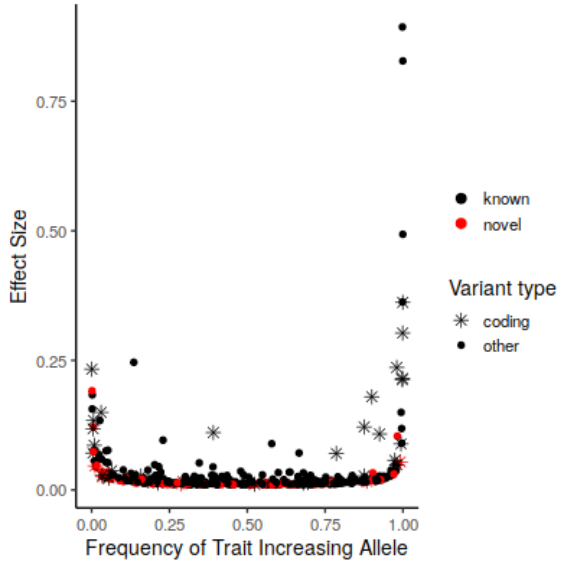
EUR HDL-C



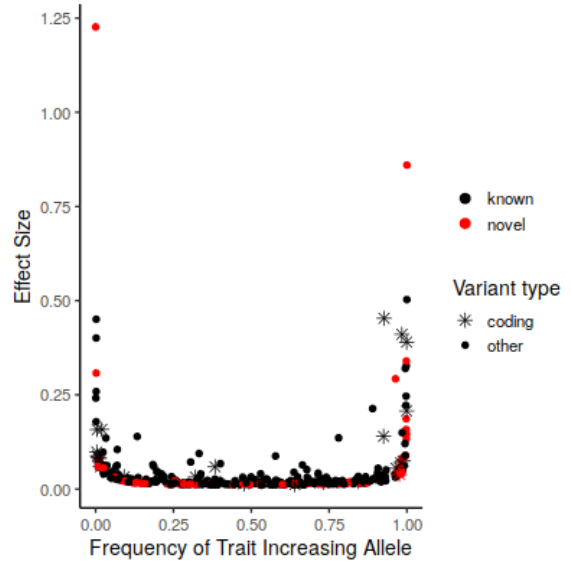
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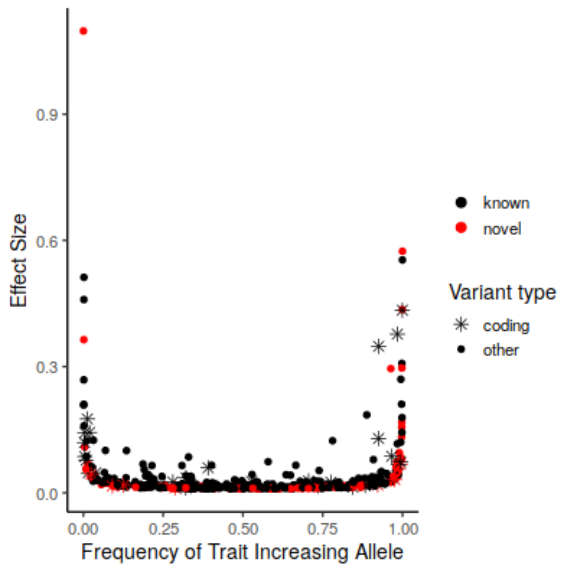
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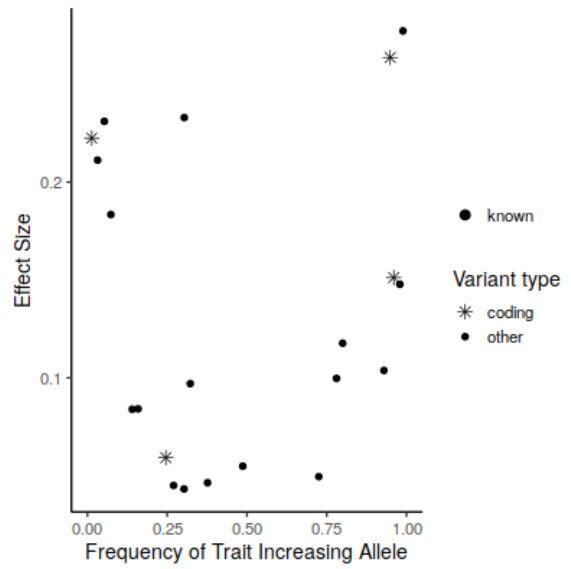
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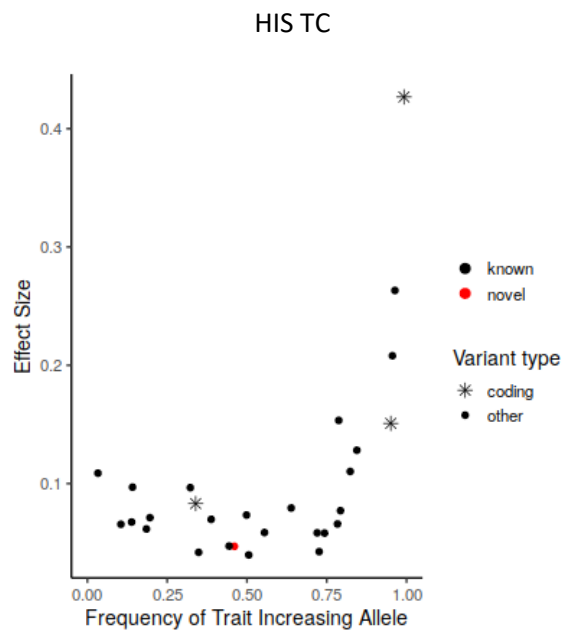
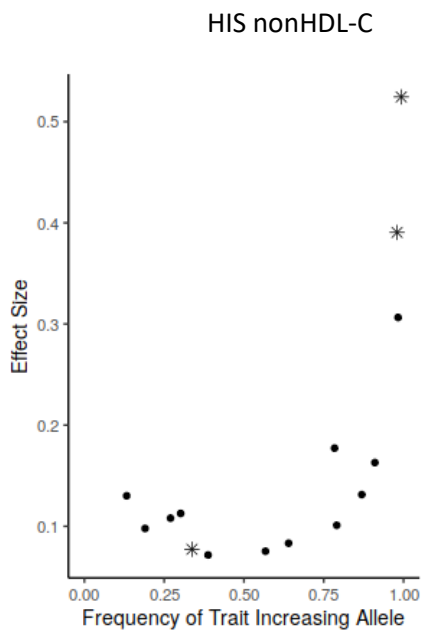
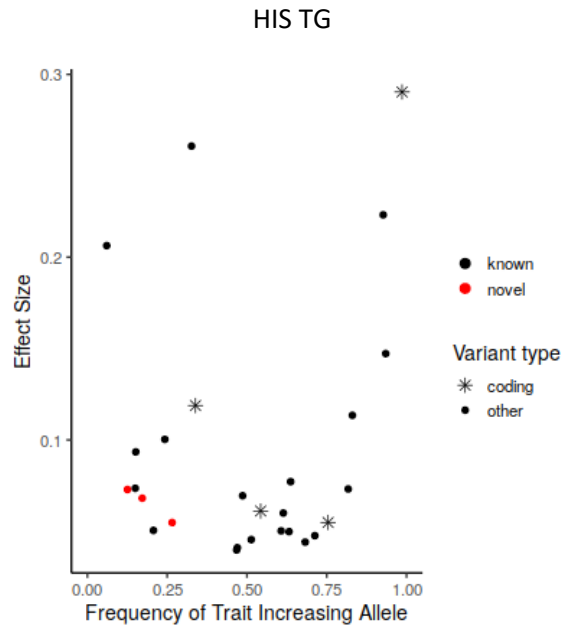
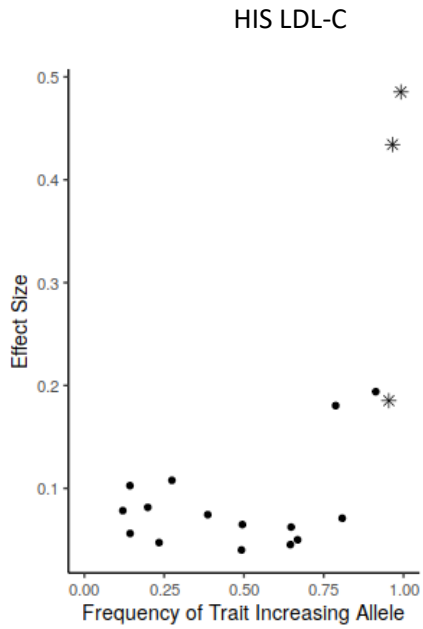


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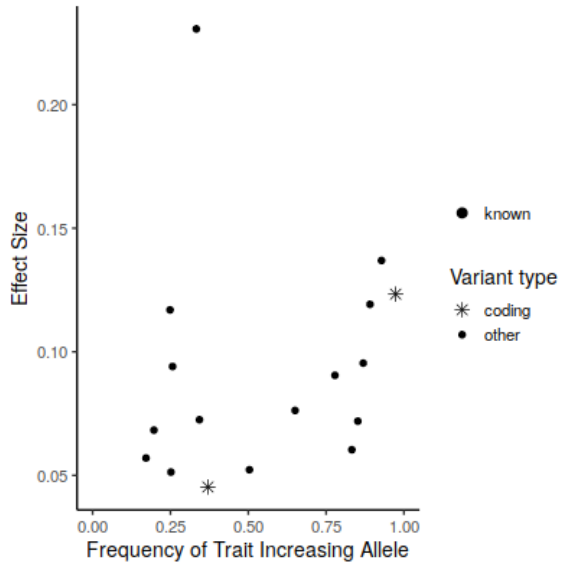


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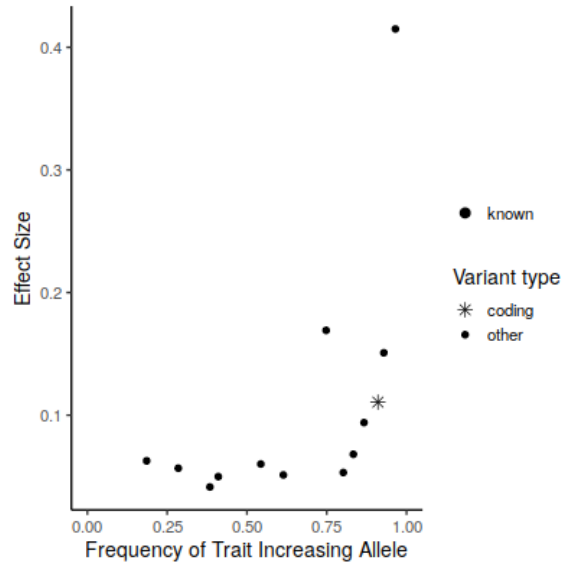




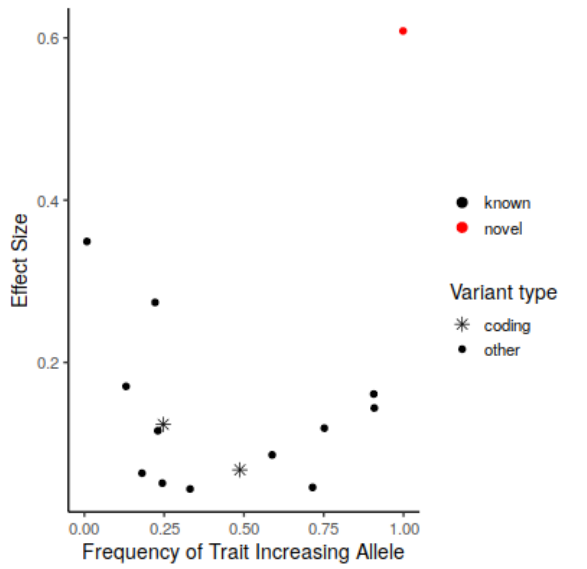
SAS HDL-C



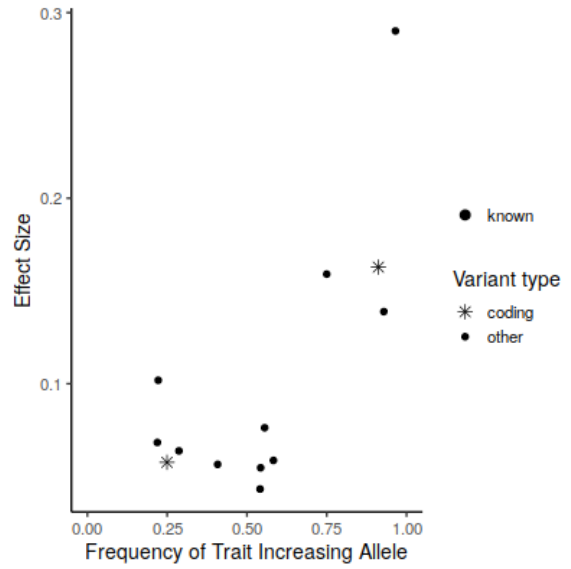
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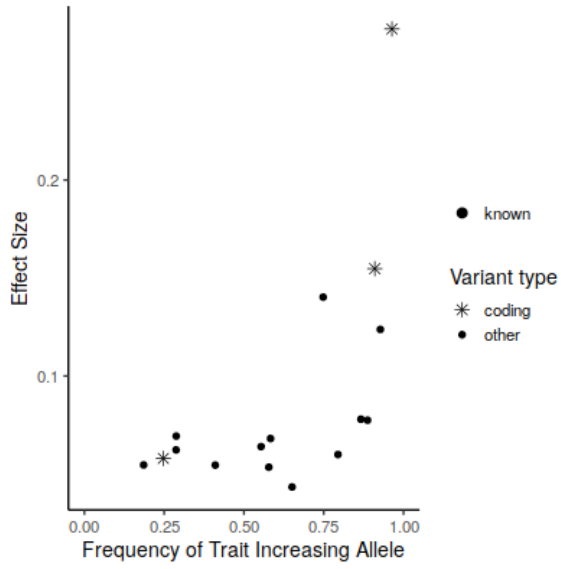
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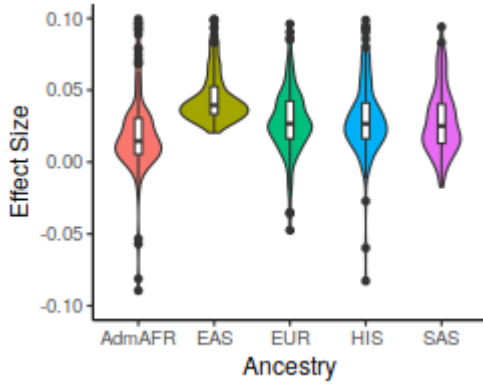
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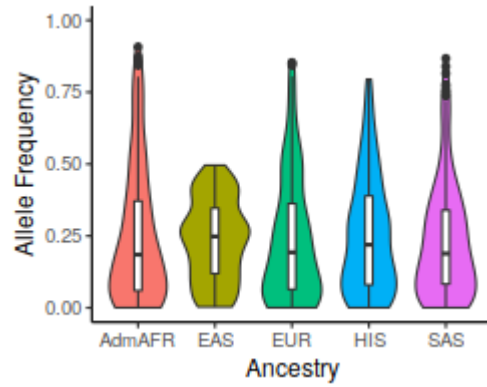
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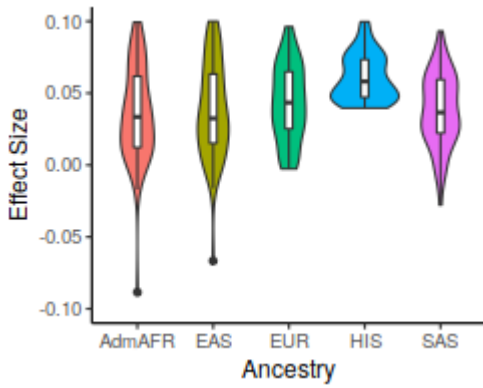
EAS index variants



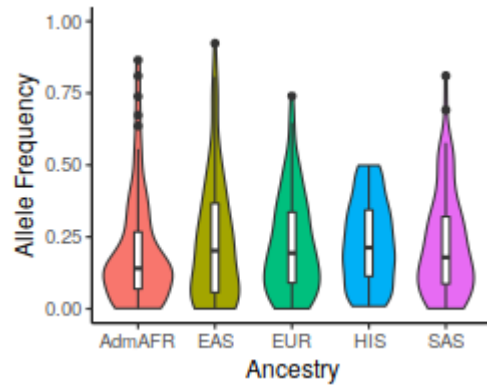
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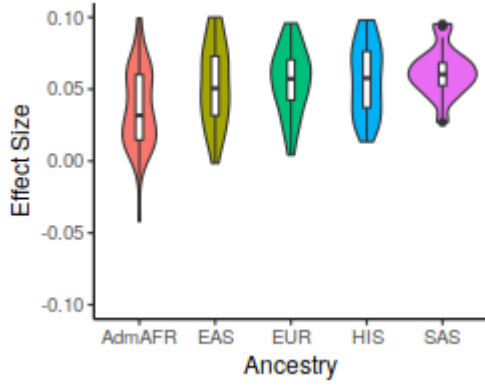
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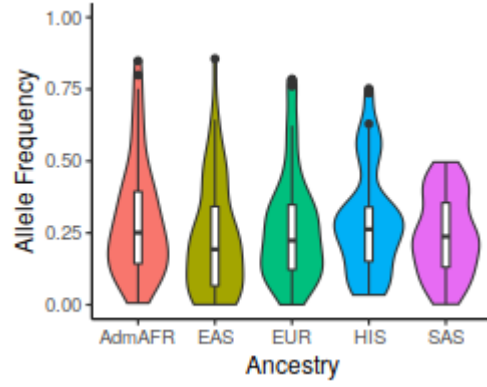
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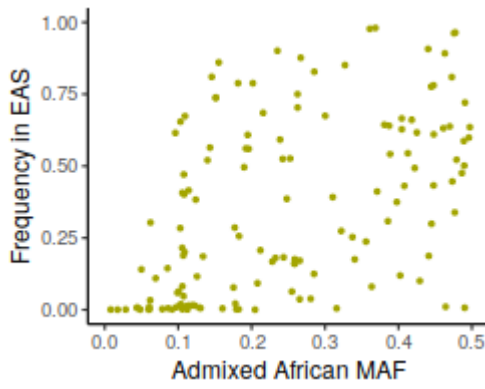
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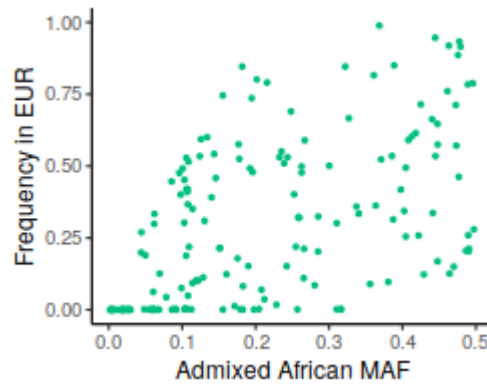
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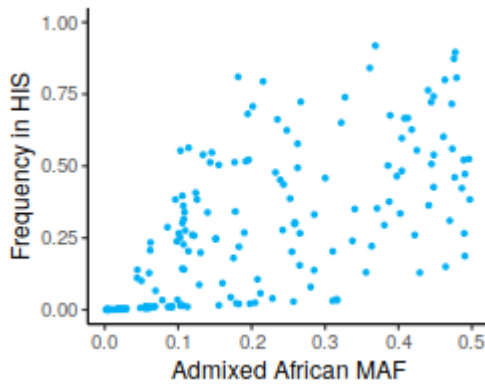
AdmAFR index variants



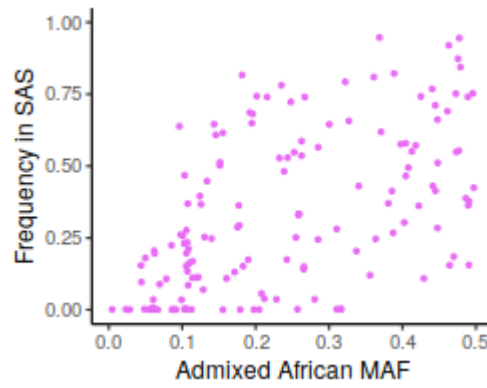
AdmAFR index variants



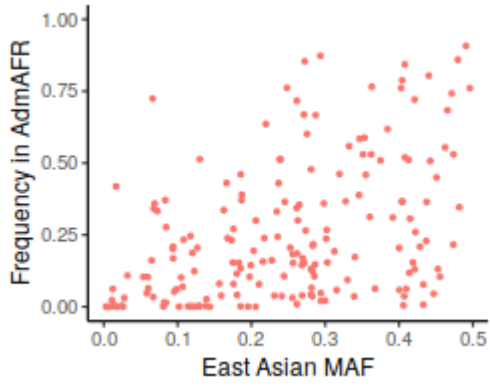
AdmAFR index variants



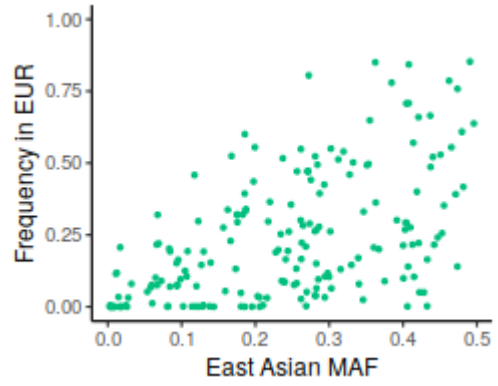
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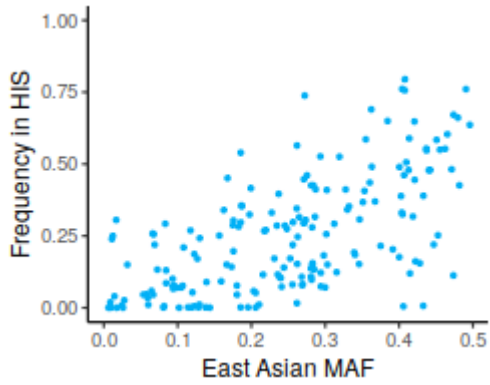
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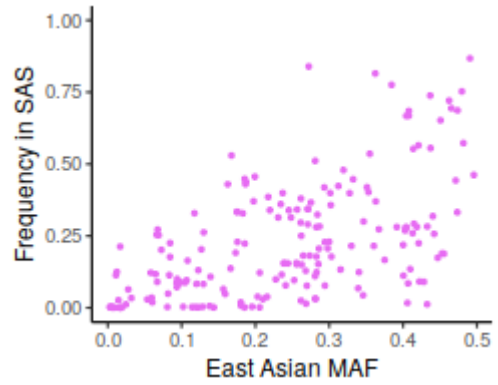
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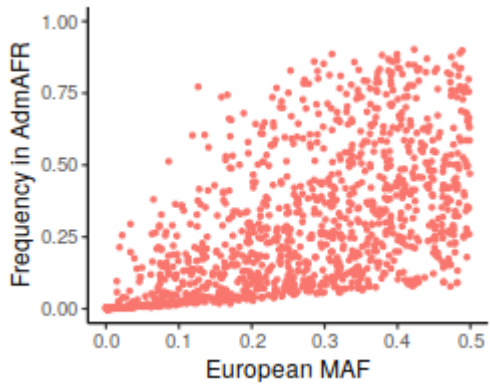
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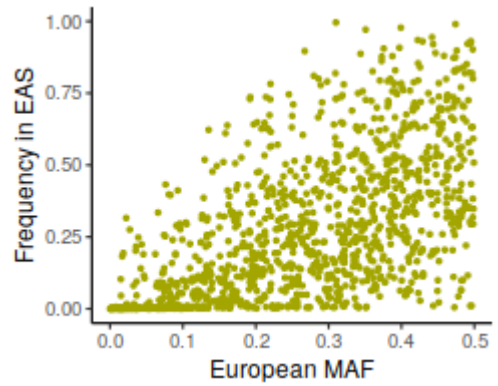
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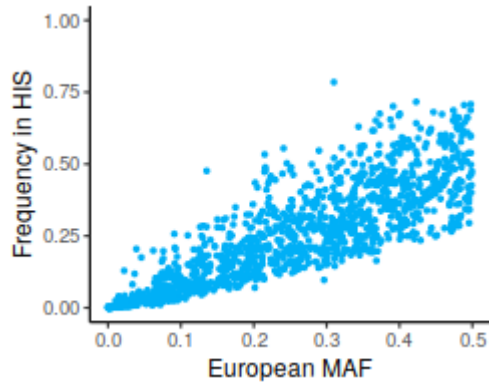
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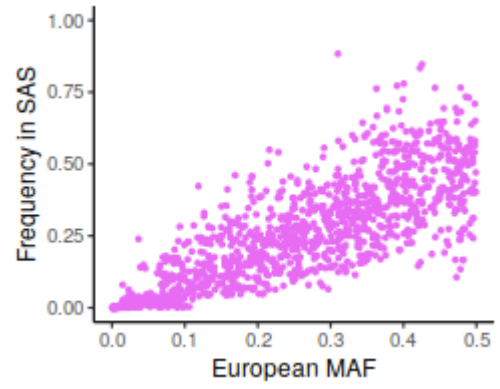
EUR index variants



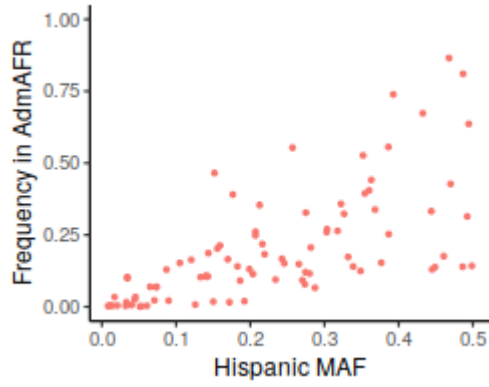
EUR index variants



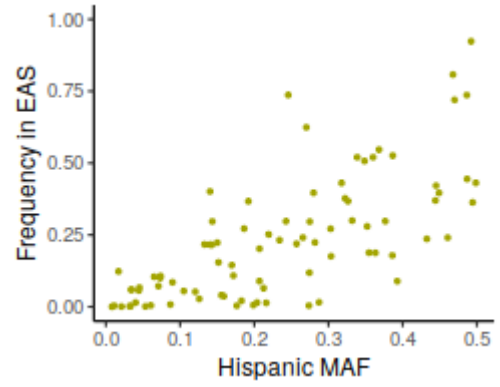
EUR index variants



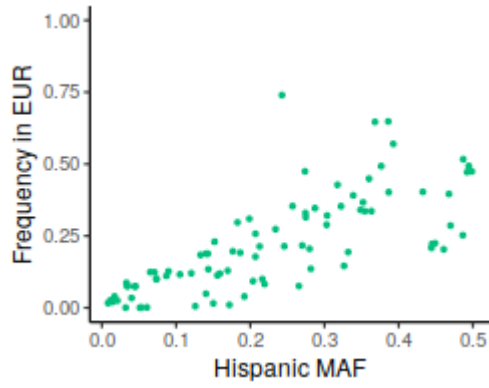
HIS index variants



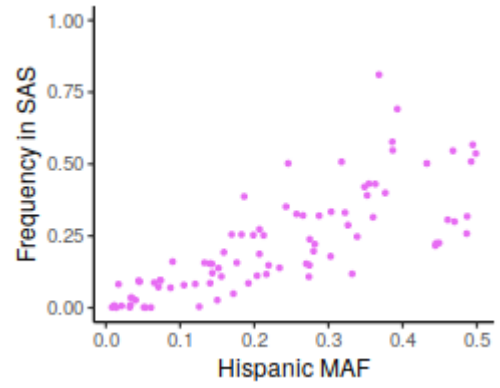
HIS index variants



HIS index variants

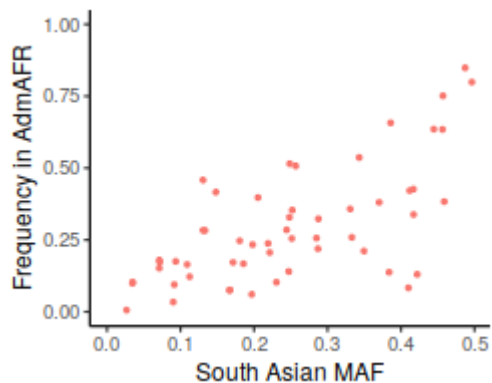


HIS index variants

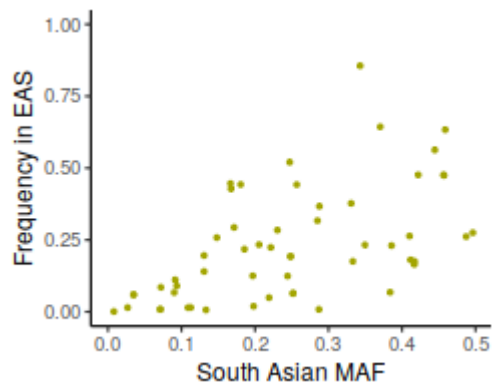




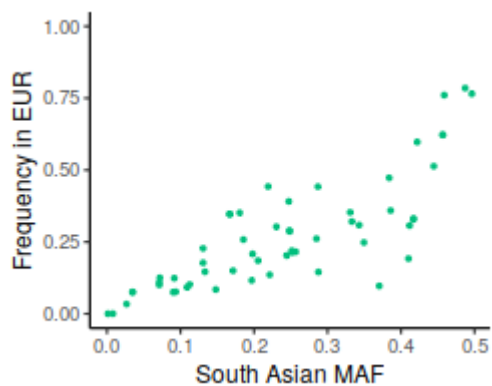
SAS index variants



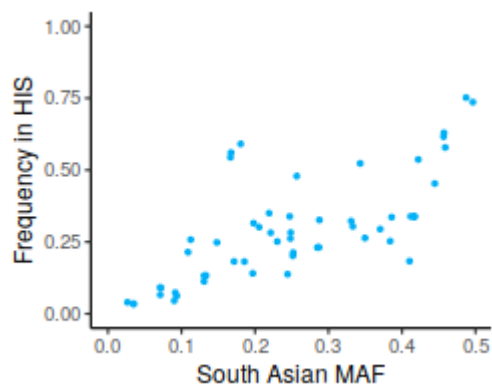
SAS index variants



SAS index variants

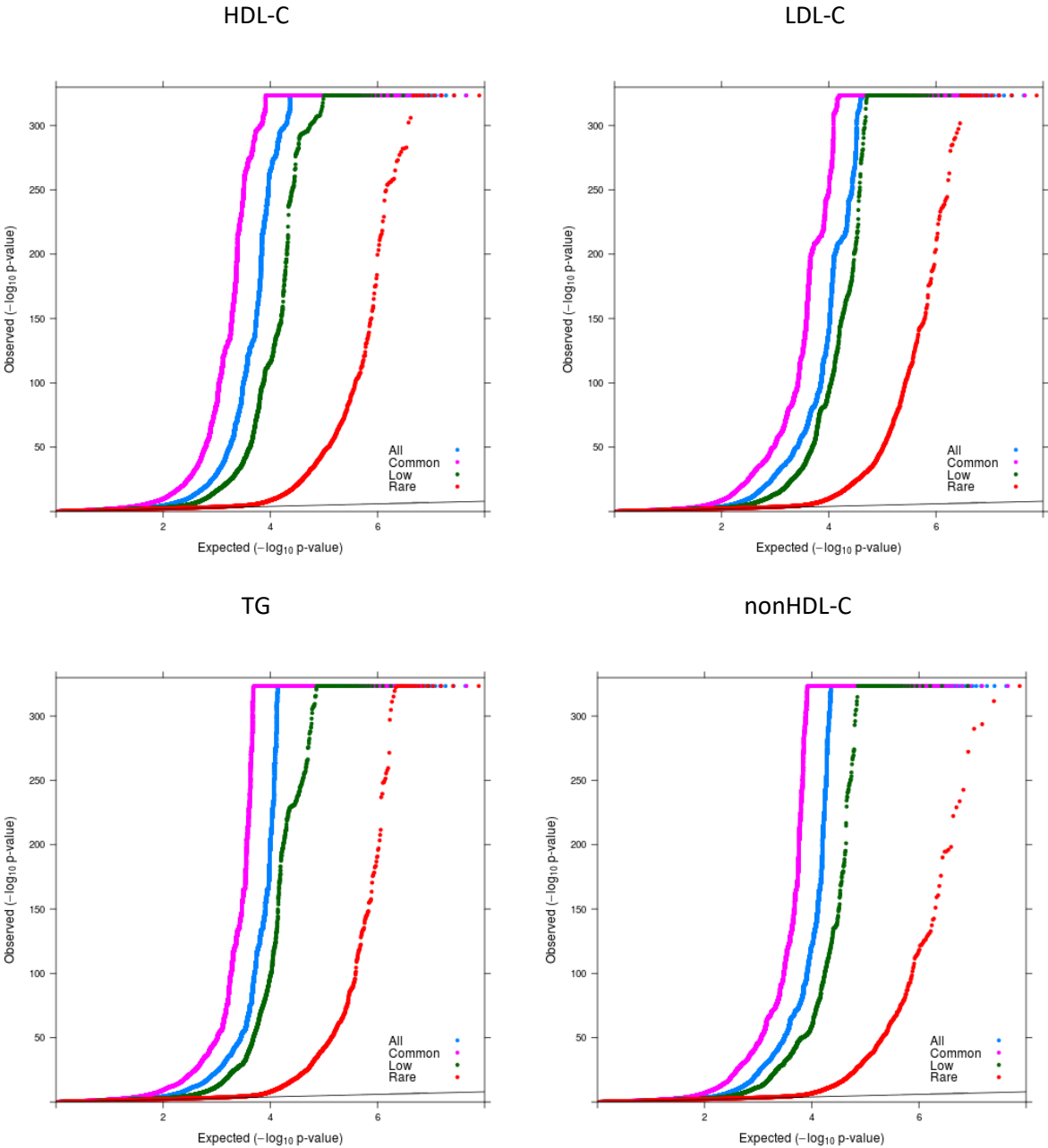


SAS index variants

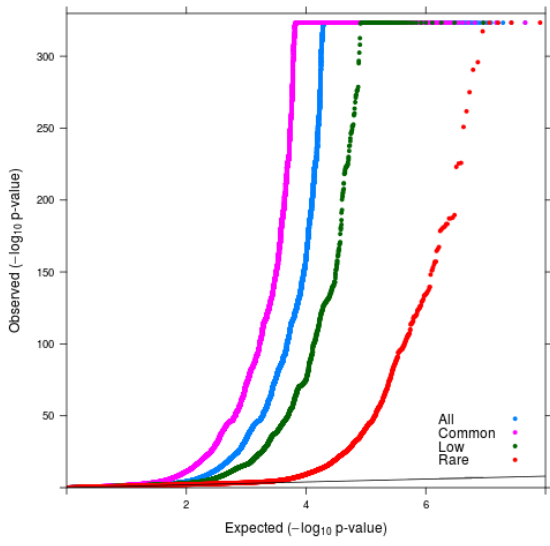


Sample sizes for each index variant are given in Supplementary Table 3 and for each ancestry overall in Table 1. Boxplots depict the median value as the center, first and third quartiles as box boundaries and whiskers extending 1.5 times the inter-quartile range, with points beyond this region shown individually.

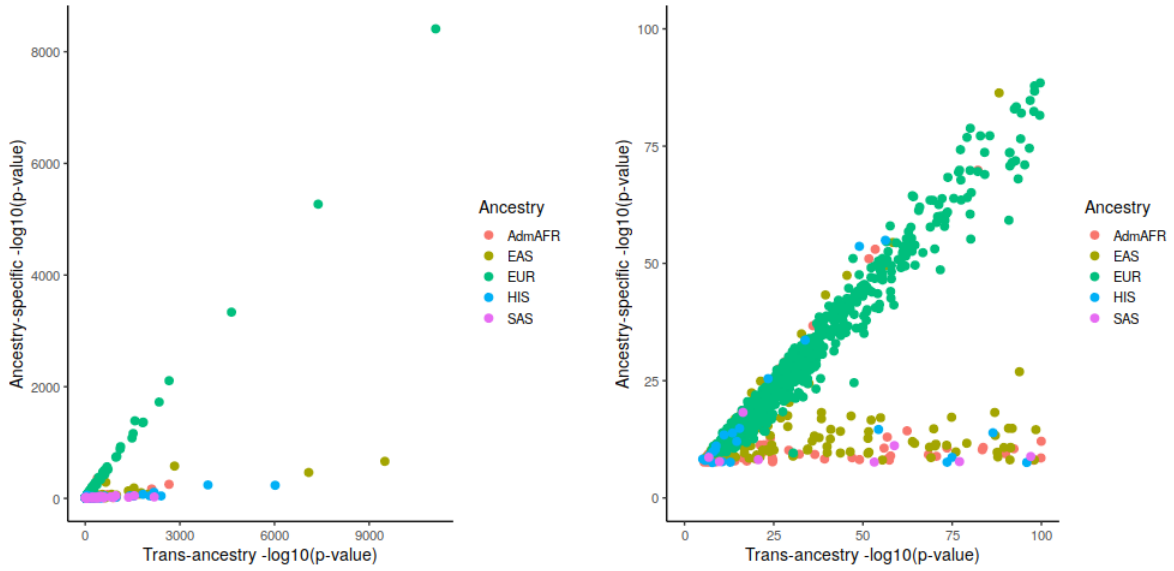
Supplementary Figure 4: QQ plots from trans-ancestry meta-analysis



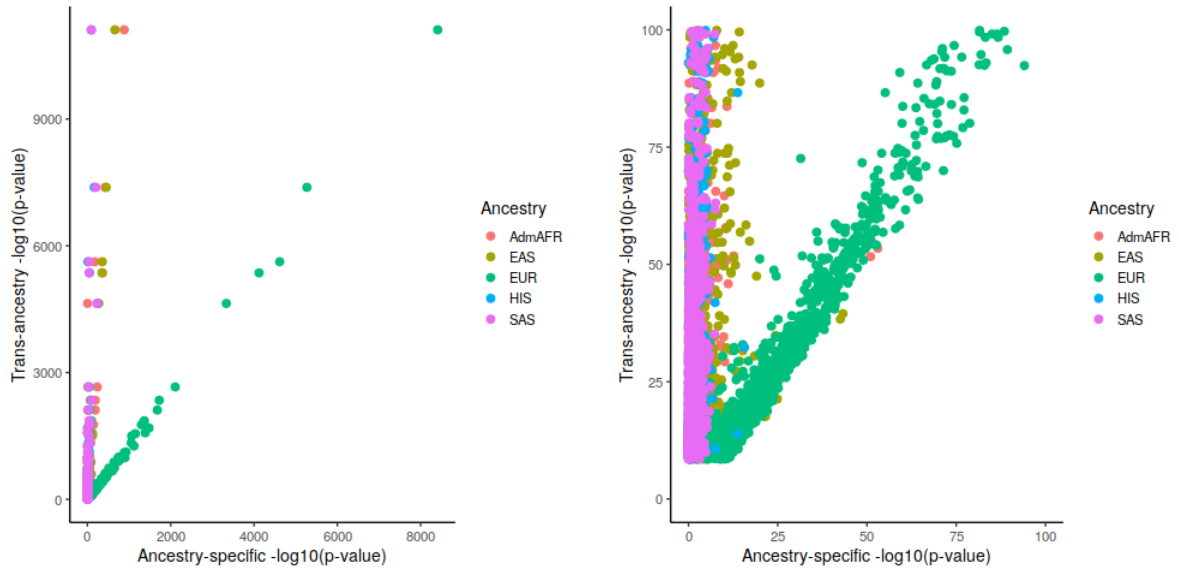
TC



**Supplementary Figure 5: Comparison of association results for ancestry-specific and trans-ancestry analysis**

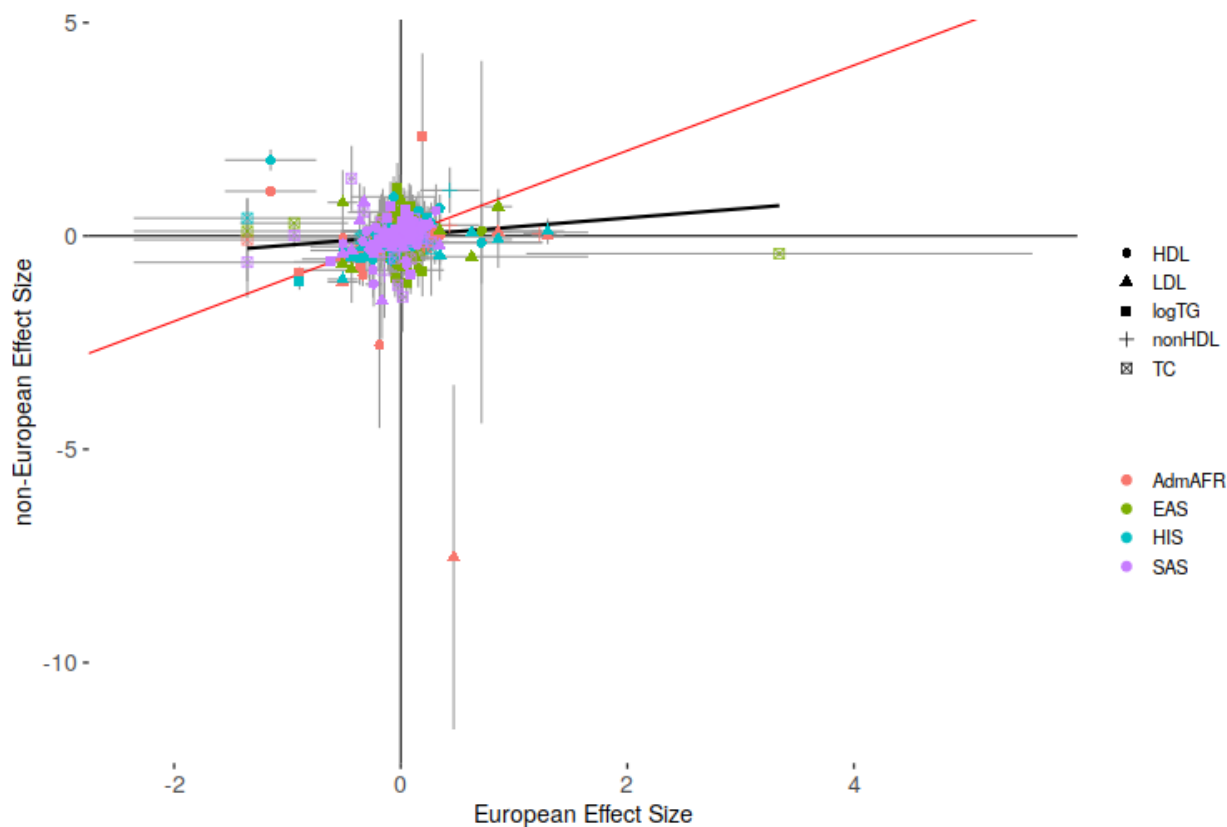


A) Trans-ancestry association results for variants identified in ancestry-specific analysis

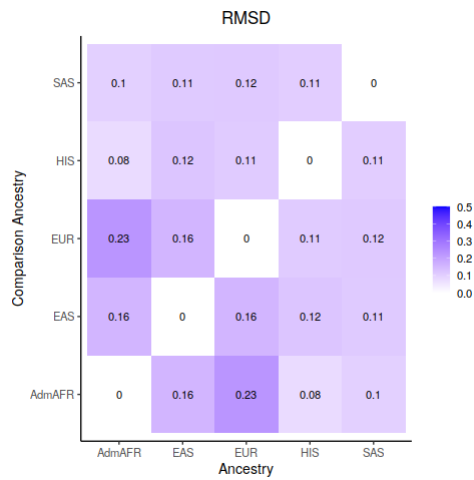
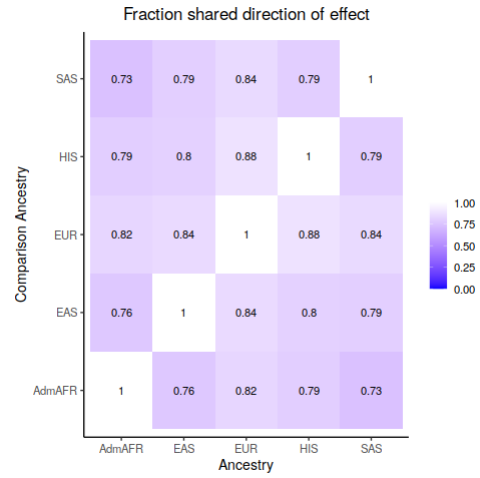
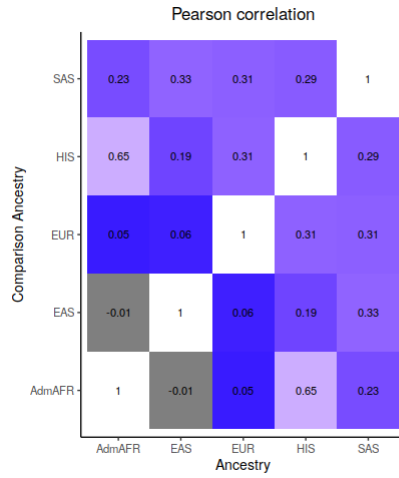


B) Ancestry-specific association results for variants identified in trans-ancestry analysis

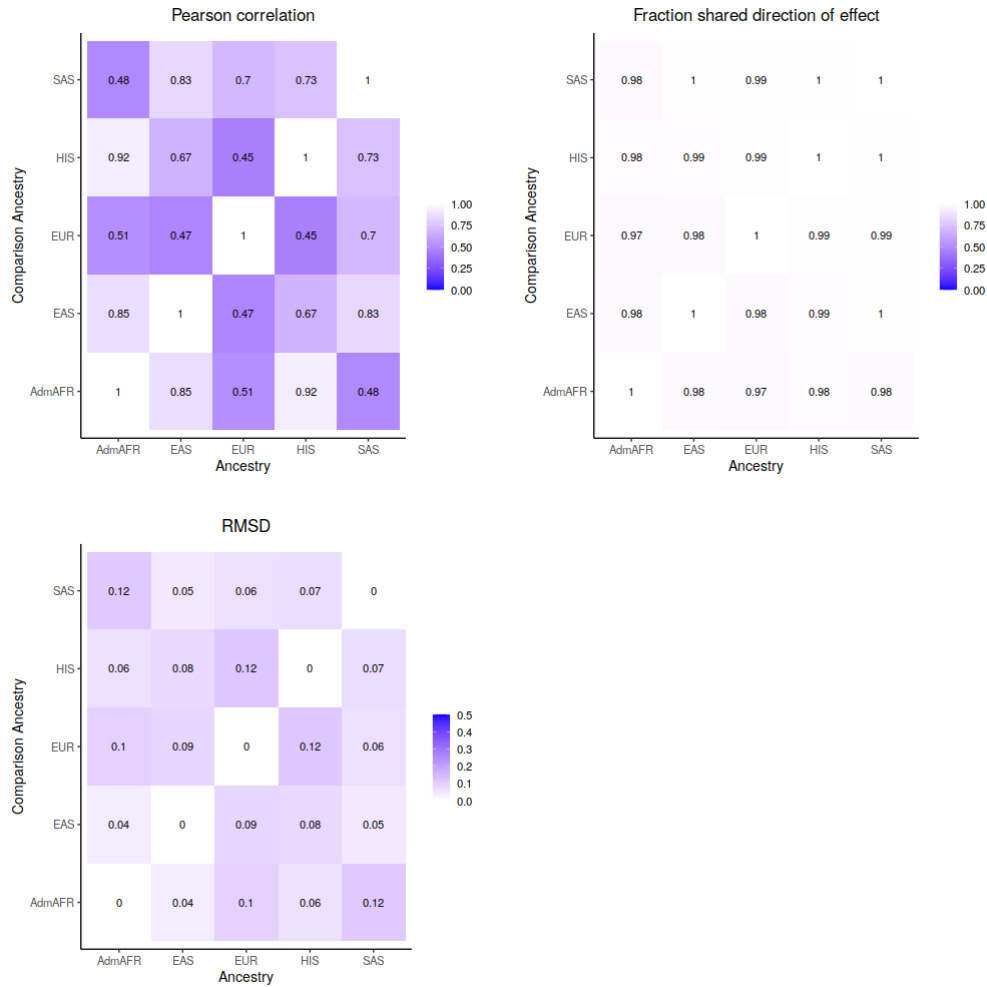
**Supplementary Figure 6: Effect sizes by ancestry for unique index variants from ancestry-specific meta-analysis**



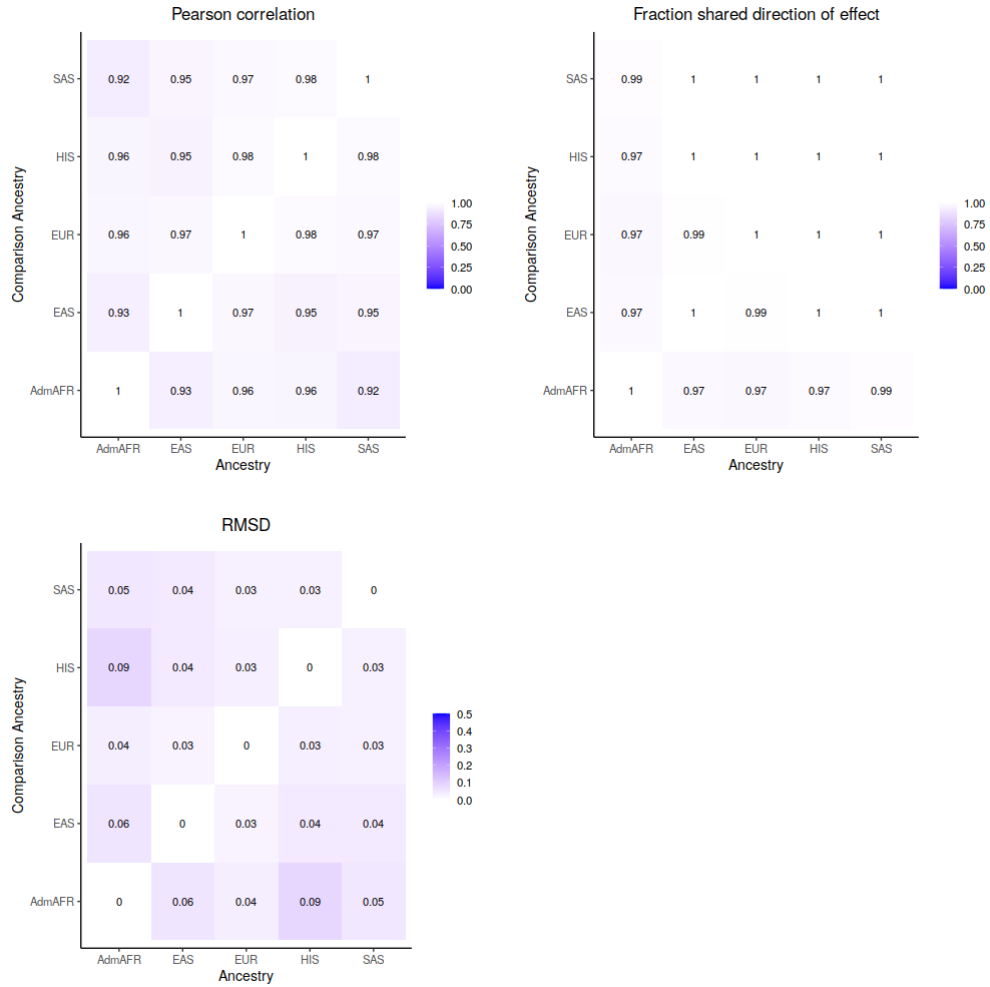
A) Comparison of effect sizes (with standard errors) for all variants,  $R^2=0.02$ . This plot includes all unique index variants ( $p\text{-value} < 5 \times 10^{-8}$  in at least one ancestry as given by RAREMETAL) compared against the effect sizes in the other ancestries, without filtering of variants based on their significance in the compared ancestry group. Association results for all index variants are given in Supplementary Table 3. The corresponding effect size values are given in Supplementary Table 6. The European effect size = non-European effect size line is given in red while a linear regression line is given in black.



B) Pairwise correlation of effect sizes, fraction of shared direction of effect, and comparison of the magnitude of effect size differences (given as RMSD) between ancestries for all variants



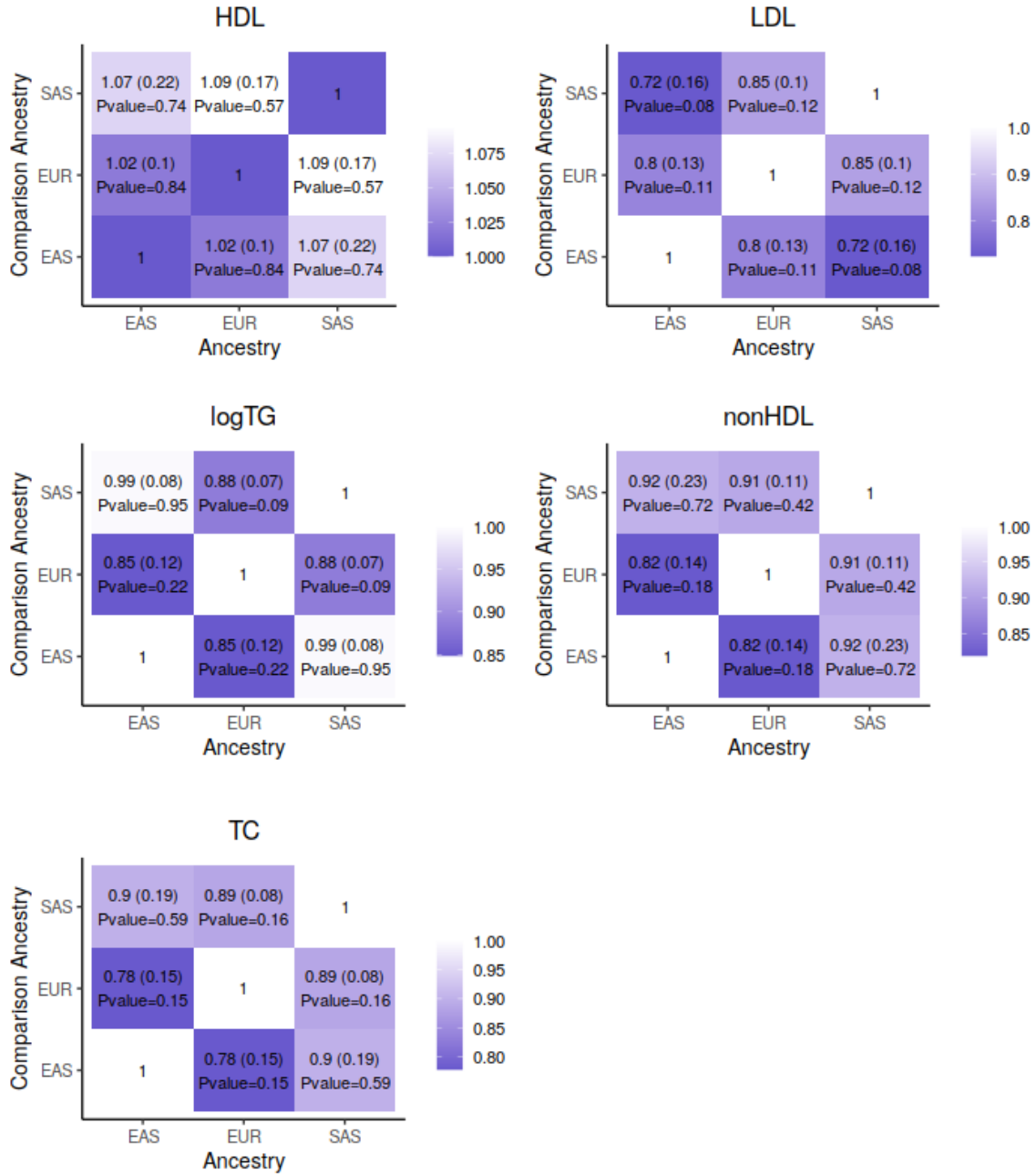
C) Pairwise correlation of effect sizes, fraction of shared direction of effect, and comparison of the magnitude of effect size differences between ancestries for variants reaching nominal significance ( $p$ -value  $< 0.05$  as given by RAREMETAL) in both compared ancestries. Association results for all index variants are given in Supplementary Table 3.



D) Pairwise correlation of effect sizes, fraction of shared direction of effect, and comparison of the magnitude of effect size differences between ancestries for variants reaching genome-wide significance ( $p$ -value  $< 5 \times 10^{-8}$  as given by RAREMETAL) in both compared ancestries. Association results for all index variants are given in Supplementary Table 3.

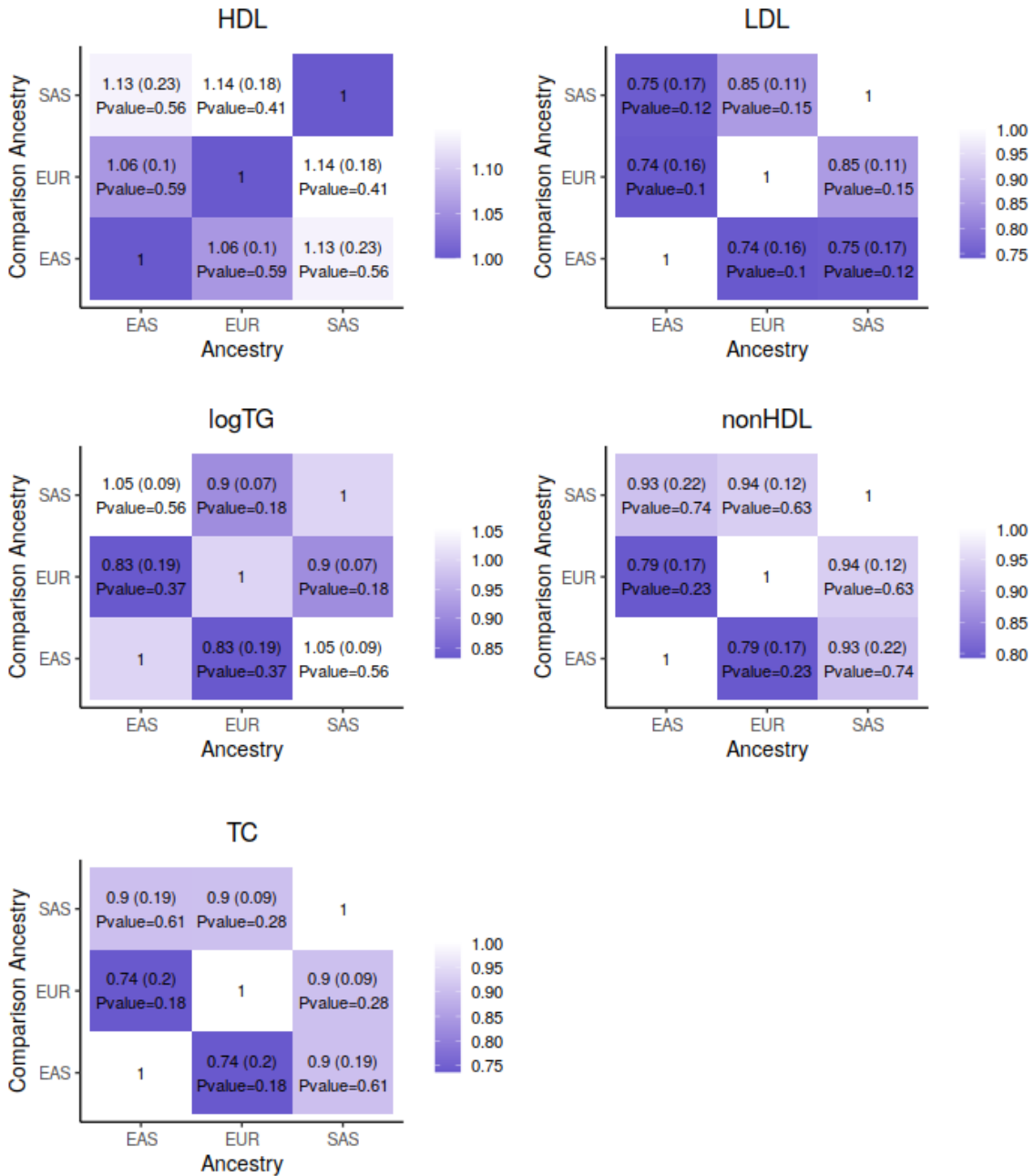


**Supplementary Figure 7: Genetic impact correlation estimates between ancestries for each trait analyzed**



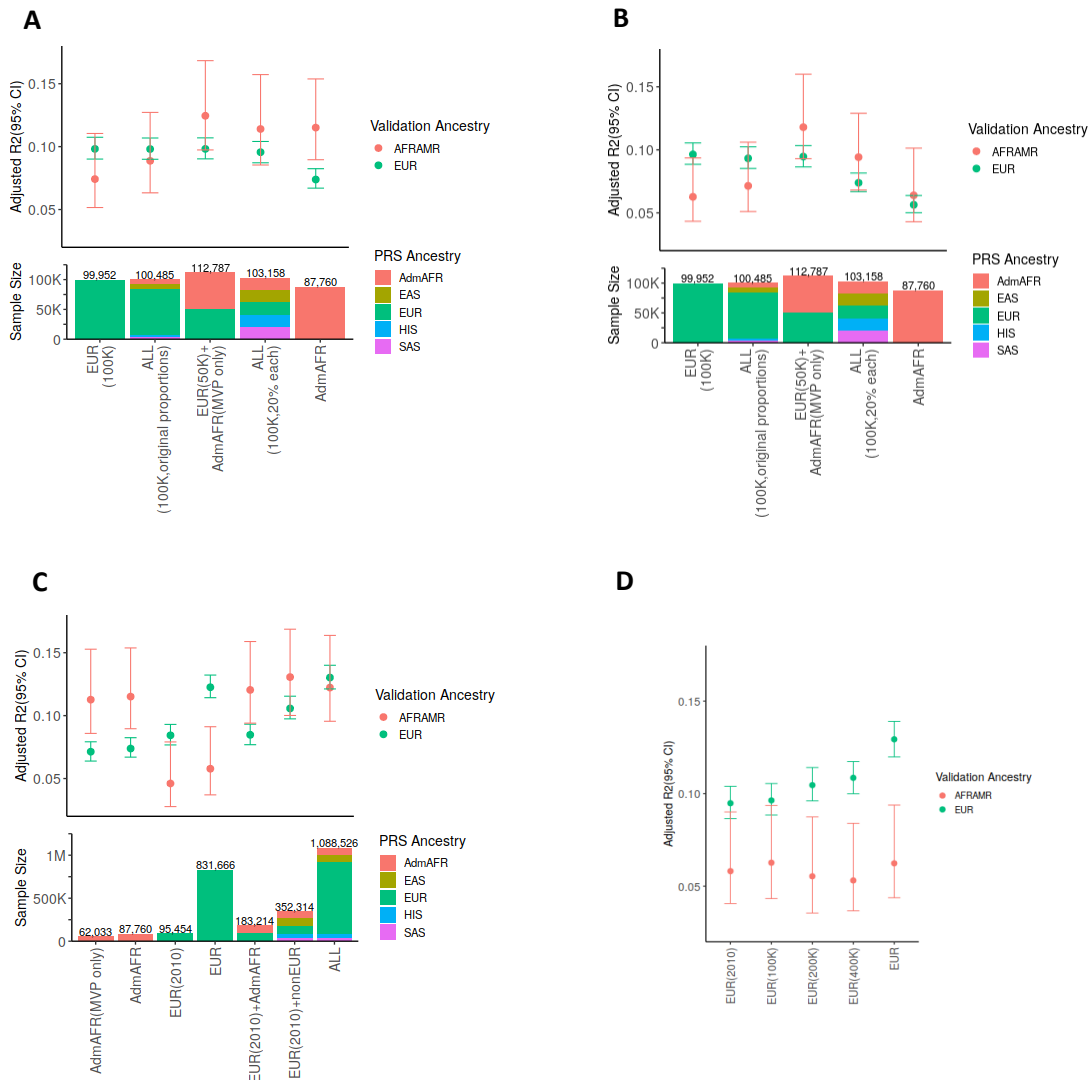
Correlation estimates were calculated with Popcorn and are given followed by the standard error in parentheses. Correlations were not significantly less than 1 (p-value > 0.05).

**Supplementary Figure 8: Genetic effect correlation estimates between ancestries for each trait analyzed**



Correlation estimates were calculated with Popcorn and are given followed by the standard error in parentheses. Correlations were not significantly less than 1 (p-value > 0.05).

### Supplementary Figure 9: Comparison of PRS source ancestry and sample size with prediction in European and African-American individuals



Error bars represent 95% confidence intervals. The Michigan Genomics Initiative includes 17,190 European-ancestry individuals and 1,341 African American individuals. The Million Veteran Program includes 68,381 European-ancestry individuals and 18,251 African American individuals.

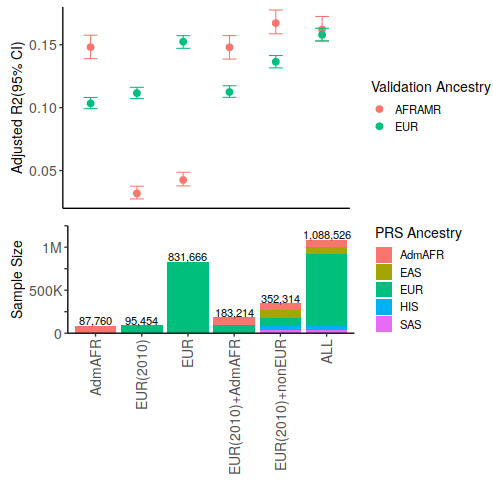
A) At constant sample size (~100,000) and using only pruning and thresholding to create risk scores used for prediction in the Michigan Genomics Initiative (MGI)

B) At constant sample size (~100,000) and using only PRS-CS to create risk scores used for prediction in the Michigan Genomics Initiative (MGI)

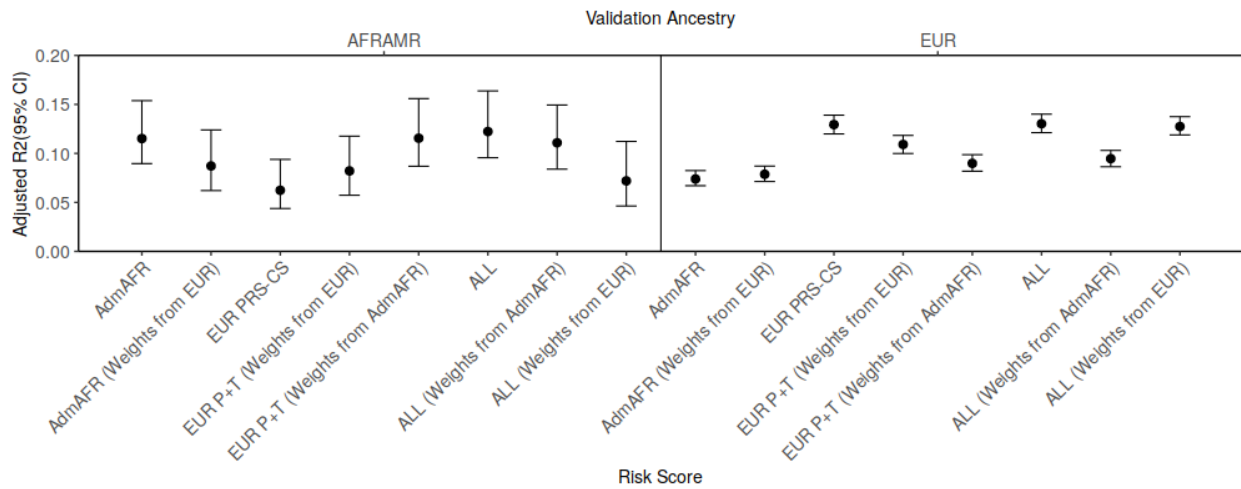
C) Using only pruning and thresholding to create risk scores with variable numbers of individuals from each ancestry group tested in the Michigan Genomics Initiative (MGI)

D) Using only PRS-CS with variable numbers of European individuals tested in the Michigan Genomics Initiative (MGI)

**E**



**F**

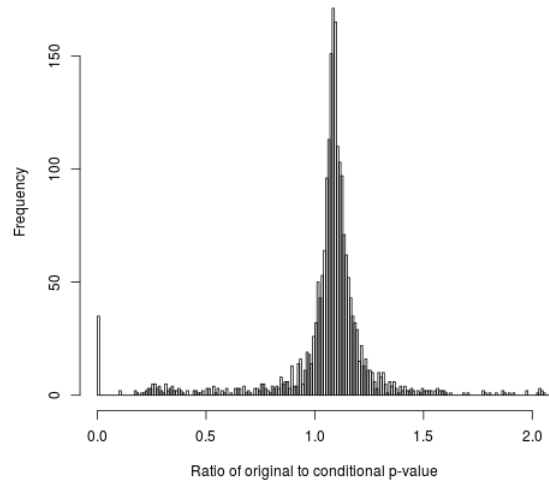
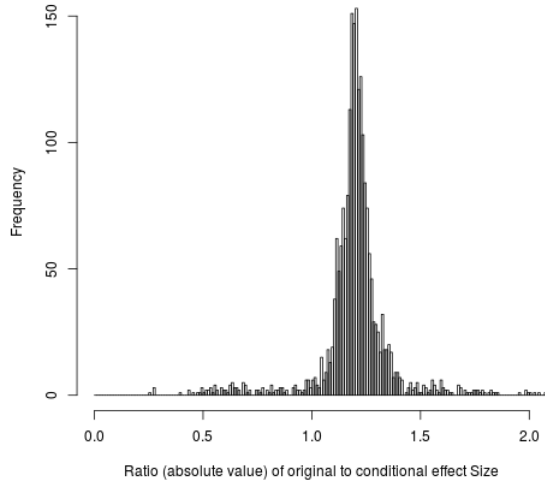


E) Using only pruning and thresholding to create risk scores with variable numbers of individuals from each ancestry group tested in the Million Veteran’s Program (MVP)

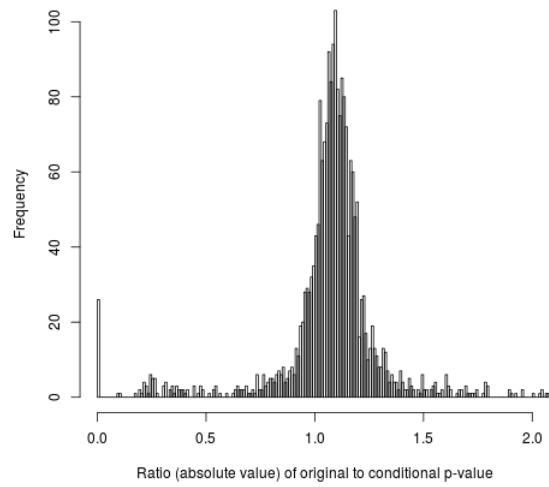
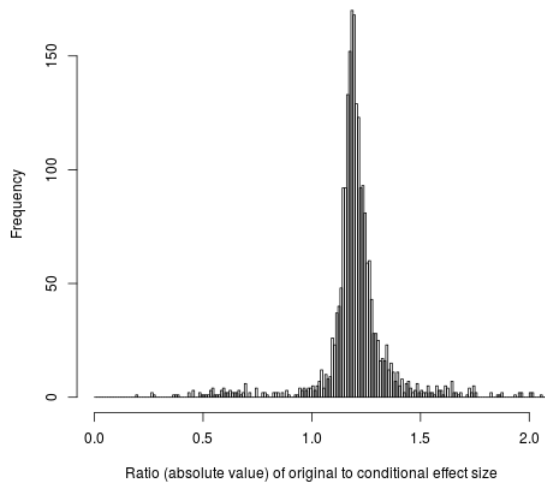
F) Comparison of effect size source ancestry with prediction in MGI

## Supplementary Figure 10: Comparison of original and conditional effect sizes

**A**



**B**



A) From ancestry-specific meta-analysis

B) From trans-ancestry meta-analysis

The x-axis of each plot is truncated at a ratio of 2 to aid in visualization.

## Supplementary Notes

### Comparison of associated variants by ancestry group

We assessed whether the ancestry-specific variants were enriched by trait or ancestry. The six Hispanic-specific index variants were all associated with triglycerides and concentrated within a region in length of several megabases on chromosome 11 that has been previously identified to be associated with high TG levels among individuals with Indigenous American ancestry<sup>29,30</sup>. Other ancestry-specific associated variants were relatively evenly distributed among the different lipid traits (**Supplementary Table 3, Supplementary Figure 3**).

Approximately 0.5% of tested genome-wide variants reached significance ( $P < 5 \times 10^{-8}$ ) for at least one trait. The associated regions encompass 13% of the genome across all traits based on the minimum and maximum positions of variants that reach genome-wide significance at each locus. By trait, 7%, 5%, 6%, 5%, and 6% of the genome was associated with HDL-C, LDL-C, TG, nonHDL-C, and TC, respectively. Overall, the novel trans-ancestry index variants reaching genome wide significance explained ~0.8% of the variance in each trait, with all variants explaining 12%, 13%, 9%, 13%, and 12% of the variance across all ancestries, for HDL-C, LDL-C, TG, nonHDL-C, and TC, respectively. Using population-specific effect size estimates and allele frequencies, we find that the proportion of variance explained by the trans-ancestry index variants within each ancestry on average is 28%, 11%, and 17% lower in Admixed Africans, East Asians, and South Asians and 1% and 6% higher in Europeans and Hispanics, respectively, relative to the trans-ancestry estimate (**Supplementary Table 19**). For variants successfully imputed into all ancestry groups, this corresponds to 8%, 9%, 11%, 11%, and 9% of the variance for Admixed African, East Asian, European, Hispanic, and South Asian individuals, respectively. However, it is important to note that genes involved in lipid levels can be effective therapeutic targets in all ancestry groups even if naturally occurring variation, for example in the non-coding region, has a small effect on the trait (e.g. HMGCR<sup>29</sup> and statins) or if genetic variants have a differential impact by ancestry.

### Improvement in credible sets by ancestry group

In order to quantify the improvement in fine-mapping through trans-ancestry meta-analysis, we grouped the 2,286 index variants into 1,486 independent association signals based on an LD  $r^2$  threshold of 0.7 between index variants. This was done to avoid double-counting overlapping association signals. Considering all independent association signals under the assumption of a single, shared causal variant, we found a median 40% reduction in credible set size for regions with improved fine-mapping in the trans-ancestry meta-analysis. We next aimed to determine whether differences in linkage disequilibrium patterns or allele frequency differences were driving this improvement. Starting with the independent association signals, we selected for further analysis the 151 signals that reached a significance threshold of  $p$ -value  $< 5 \times 10^{-8}$  in both the Admixed African and European meta-analyses alone. For each of these regions, we manually inspected LocusZoom plots from the Admixed African and European ancestry-specific meta-analyses and from trans-ancestry meta-analysis to exclude any loci with apparent secondary signals within the region. Of the 69 association signals selected for further analysis (**Supplementary Table 20**), 36 (52%) had the smallest 99% credible set from the trans-ancestry meta-analysis, 6 (9%) from the Admixed African ancestry meta-analysis, 3 (4%) from the European ancestry

meta-analysis, and 24 (35%) had equivalent fine-mapping in two or more analyses. Among the 36 signals with improved fine-mapping, we observed a median 50% reduction in credible set size.

We next focused our comparisons on the 36 association signals with improved fine-mapping in the trans-ancestry meta-analysis. The trans-ancestry index variants at these signals were more common in Admixed Africans than Europeans 56% of the time (20/36), with a median 1.3-fold difference. We then identified all variants in 1000 Genomes that were in strong linkage disequilibrium ( $r^2 > 0.8$ ) with the trans-ancestry index variant in Africans or Europeans. Nearly all loci (33/36, 92%) with improved fine-mapping had fewer variants in high LD among Africans compared to Europeans. For example, in 1000 Genomes Africans there was a median of 6 variants having  $r^2 > 0.8$  with the trans-ancestry index variant compared to a median of 40 variants having  $r^2 > 0.8$  in Europeans. Therefore, the improved fine-mapping observed in the trans-ancestry meta-analysis appears to be primarily due to the smaller number of variants in high LD with the lead index variant in Africans relative to Europeans rather than differences in allele frequency between populations.

### **Polygenic scores by ancestry group**

Previous studies have suggested that population stratification may influence the predictive ability of polygenic scores across diverse populations<sup>26</sup>. We tested for correlation between the trans-ancestry polygenic score and principal components of ancestry (PCs) in 1000 Genomes individuals. Significant correlation was observed between the trans-ancestry polygenic score and PCs 1 and 3 only ( $p$ -value  $< 0.0025$ ; 0.05/20 tested PCs; **Supplementary Table 21**). Within the MGI cohort, we found that median LDL-C values were not significantly correlated with any of the first twenty principal components ( $p$ -value  $> 0.0025$ ) and prediction of LDL-C as measured by adjusted  $R^2$  was similar when either PCs 1-4, 1-10, or 1-20 were included as covariates in the model with the ancestry-specific or trans-ancestry polygenic scores (**Supplementary Tables 22 and 23**). We note that normalization of LDL polygenic scores should be performed within each ancestry.

We next aimed to determine the underlying basis for the success of the LDL-C trans-ancestry score. Several factors may influence the predictive ability of a polygenic score, including the GWAS-related factors of sample size and ancestry makeup and factors related to PRS method such as variant selection and estimation of polygenic score weights. Polygenic scores developed from the GWAS with the largest sample sizes (European or trans-ancestry) were less sensitive to the optimizing approach (i.e. weights derived from PRS-CS or a variety of  $p$ -value thresholds performed similarly), whereas the other ancestry-specific scores showed much more variable performance of the PRS depending on the optimizing parameters (**Extended Data Figure 6b**). In order to identify which factors were most important, we created five different GWAS at fixed sample sizes of  $\sim 100k$ : EUR and AdmAFR single-ancestry GWAS, a half EUR, half AdmAFR bi-ancestry GWAS, and two trans-ancestry GWAS, one with equal numbers of the five ancestries and one where each ancestry matched the proportion in the full 1.65m meta-analysis. Using a pruning and thresholding approach, we created optimized polygenic score weights for each of these five different GWAS meta-analyses. As expected, LDL-C prediction in admixed African individuals was relatively poor from an entirely European ancestry GWAS, irrespective of the sample size (adjusted  $R^2$  MVP = 0.03-0.04, **Supplementary Figure 10, Supplementary Table 17**). The ancestry matched single-ancestry scores were similar or slightly worse predictors of LDL-C compared to the trans-ancestry scores (**Supplementary Figure 10**). The trans-ancestry score with equal proportions of

each ancestry group predicted LDL-C better among African Americans, and both trans-ancestry scores predicted LDL-C similarly well among Europeans. Lastly, the ancestry-mismatched scores predicted LDL-C less well in African Americans (65% of trans-ancestry polygenic score) than the ancestry-mismatched score predicted LDL-C in European Americans (77% of trans-ancestry polygenic score).

We next examined the improvement in prediction of LDL-C with increasing sample size. We generated polygenic scores from MVP AdmAFR only, the full AdmAFR meta-analysis, the 2010 Global Lipids Genetics Consortium LDL-C meta-analysis<sup>4</sup> (EUR N=95,454, imputed with HapMap) and subsets of the European and trans-ancestry meta-analyses. Increasing the sample size of the discovery GWAS with ancestry-matched samples led to an increased prediction accuracy for both admixed African and European ancestry individuals. For example, we observed a 36% increase in the predictive accuracy of LDL-C polygenic scores (adjusted  $R^2$  MVP = 0.11 and 0.15, respectively) with the nine-fold increase in sample size between the 2010 and present European-specific polygenic score.

Finally, we aimed to investigate the role of variant selection and weights in polygenic score performance. Poor performance of ancestry mismatched scores could be caused by either missing ancestry-specific variants in the score or by differing LD with the underlying causal variant between ancestry groups leading to imperfect variant weights. Starting with ancestry mismatched pruning and thresholding scores, we attempted to ‘correct’ the ancestry mismatch by first applying ancestry-matched weights. This helps with future study design questions – e.g. would a single pre-defined set of variants on an array be useful for all ancestries if we applied updated ancestry-specific weights? We used the predictive ability of the pruning and thresholding trans-ancestry score as the ‘gold standard’ because it achieved the highest  $R^2$  for any polygenic score. In admixed African individuals, we recovered 87% of the gold standard polygenic score when we used the European variant list with admixed African weights compared to just 47% when using the European variant list with weights from Europeans (**Extended Data Figure 7, Supplementary Figures 10, Supplementary Table 17**).

We then examined the role of optimizing variants selected for polygenic scores. We found that European ancestry GWAS-derived score had improved prediction in individuals with admixed African ancestry when the variant selection parameters (such as p-value thresholds for pruning and threshold) were selected based on optimizing the score in admixed African ancestry rather than in Europeans. Using parameters optimized from only European individuals led to prediction in admixed African individuals that was just 47% of the gold standard while using parameters optimized in admixed African individuals (a more stringent p-value threshold of  $5 \times 10^{-10}$ ) resulted in prediction that was 67% of the gold standard (**Supplementary Table 17**), even with European weights. Finally, using the AFR ancestry-matched weights and ancestry-matched variant list from a single-ancestry AFR GWAS resulted in 94% of the gold standard (trans-ancestry) polygenic score performance. Taken together, our findings suggest that polygenic scores derived from ancestry-mismatched GWAS may be improved by substituting ancestry-specific weights for the selected variants when ancestry-matched GWAS of sufficient sample sizes are not available, and/or by optimizing the variant selection in ancestry-matched individuals.

We noted that the LDL-C polygenic score showed greater variability in prediction of LDL-C for cohorts within Africa than it did among African American cohorts. Mean lipid levels within each cohort also exhibited greater variation between the continental African cohorts compared to all other ancestry



groups. Additional studies are needed to better understand both the genetic and environmental factors influencing LDL-C levels.

## Supplementary Methods: Derivation of approximate Bayes factors

Consider two models,  $M_0$  and  $M_1$ . Let  $\hat{\theta}_k$  denote the maximum likelihood estimates of model parameters under model  $M_k$  and let  $d_k$  denote the dimension of model  $M_k$ . The Schwarz Criterion is given by

$$S = \log f(y|\hat{\theta}_1, M_1) - \log f(y|\hat{\theta}_0, M_0) - \frac{(d_1 - d_0)}{2} \log(n)$$

where  $y$  are observed data and  $n$  is the sample size. The Bayes' factor in favour of model  $M_1$  over  $M_0$  is then approximated by  $\exp(S)$ .

In the context of our study, the null model  $M_0$  corresponds to allelic effect sizes fixed at 0, whilst under the alternative model  $M_1$  allelic effect sizes are unconstrained. The difference in log-likelihoods between the two models is given by  $X^2/2$ , where  $X^2$  is the deviance between the two models, which is approximated by the observed chi-square statistic,

$$X^2 = \frac{\beta^2}{SE^2}$$

It then follows that

$$BF \approx \exp \left[ \frac{X^2 - \log(n)}{2} \right]$$

References:

Kass RE, Raftery AE (1995). Bayes factors. *Journal of the American Statistical Association*, 90: 773-795.

Schwarz G (1978). Estimating the dimension of a model. *Annals of Statistics*, 6: 461-464.