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Multi-ancestry genetic study of type 2 diabetes highlights the power of diverse populations for discovery and translation

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Anubha Mahajan^{1,2,278,‡}, Cassandra N. Spracklen^{3,4,*}, Weihua Zhang^{5,6,*}, Maggie C. Y. Ng^{7,8,9,*}, 5 Lauren E Petty^{7,*}, Hidetoshi Kitajima^{2,10,11,12,*}, Grace Z. Yu^{1,2,*}, Sina Rüeger^{13,*}, Leo Speidel^{14,15,*}, 6 Young Jin Kim¹⁶, Momoko Horikoshi¹⁷, Josep M. Mercader^{18,19,20}, Daniel Taliun²¹, Sanghoon 7 Moon¹⁶, Soo-Heon Kwak²², Neil R. Robertson^{1,2}, Nigel W. Rayner^{1,2,23,24}, Marie Loh^{5,25,26}, Bong-Jo 8 9 Kim¹⁶, Joshua Chiou^{27,279}, Irene Miguel-Escalada^{28,29}, Pietro della Briotta Parolo¹³, Kuang Lin³⁰, Fiona Bragg^{30,31}, Michael H. Preuss³², Fumihiko Takeuchi³³, Jana Nano³⁴, Xiuqing Guo³⁵, Amel 10 Lamri^{36,37}, Masahiro Nakatochi³⁸, Robert A. Scott³⁹, Jung-Jin Lee⁴⁰, Alicia Huerta-Chagoya^{41,280}, 11 Mariaelisa Graff⁴², Jin-Fang Chai⁴³, Esteban J Parra⁴⁴, Jie Yao³⁵, Lawrence F. Bielak⁴⁵, Yasuharu 12 Tabara⁴⁶, Yang Hai³⁵, Valgerdur Steinthorsdottir⁴⁷, James P. Cook⁴⁸, Mart Kals⁴⁹, Niels Grarup⁵⁰, 13 Ellen M. Schmidt²¹, Ian Pan⁵¹, Tamar Sofer^{52,53,54}, Matthias Wuttke⁵⁵, Chloe Sarnowski^{56,281}, 14 Christian Gieger^{57,58,59}, Darryl Nousome⁶⁰, Stella Trompet^{61,62}, Jirong Long⁶³, Meng Sun², Lin 15 Tong⁶⁴, Wei-Min Chen⁶⁵, Meraj Ahmad⁶⁶, Raymond Noordam⁶², Victor J. Y. Lim⁴³, Claudia H. T. 16 Tam^{67,68}, Yoonjung Yoonie Joo^{69,70,282}, Chien-Hsiun Chen⁷¹, Laura M. Raffield³, Cécile 17 Lecoeur^{72,73}, Bram Peter Prins²³, Aude Nicolas⁷⁴, Lisa R. Yanek⁷⁵, Guanjie Chen⁷⁶, Richard A. 18 Jensen⁷⁷, Salman Tajuddin⁷⁸, Edmond K. Kabagambe^{63,283}, Ping An⁷⁹, Anny H. Xiang⁸⁰, Hyeok Sun 19 Choi⁸¹, Brian E. Cade^{20,53}, Jingyi Tan³⁵, Jack Flanagan^{17,48}, Fernando Abaitua^{2,284}, Linda S. Adair⁸², 20 Adebowale Adeyemo⁷⁶, Carlos A. Aguilar-Salinas⁸³, Masato Akiyama^{84,85}, Sonia S. Anand^{36,37,86}, 21 Alain Bertoni⁸⁷, Zheng Bian⁸⁸, Jette Bork-Jensen⁵⁰, Ivan Brandslund^{89,90}, Jennifer A. Brody⁷⁷, 22 Chad M. Brummett⁹¹, Thomas A. Buchanan⁹², Mickaël Canouil^{72,73}, Juliana C. N. Chan^{67,68,93,94}, Li-23 Ching Chang⁷¹, Miao-Li Chee⁹⁵, Ji Chen^{96,285}, Shyh-Huei Chen⁹⁷, Yuan-Tsong Chen⁷¹, Zhengming 24 Chen^{30,31}, Lee-Ming Chuang^{98,99}, Mary Cushman¹⁰⁰, Swapan K. Das¹⁰¹, H. Janaka de Silva¹⁰², 25 George Dedoussis¹⁰³, Latchezar Dimitrov⁸, Ayo P. Doumatey⁷⁶, Shufa Du^{82,104}, Qing Duan³, Kai-26 Uwe Eckardt^{105,106}, Leslie S. Emery¹⁰⁷, Daniel S. Evans¹⁰⁸, Michele K. Evans⁷⁸, Krista Fischer⁴⁹, 27 James S. Floyd⁷⁷, Ian Ford¹⁰⁹, Myriam Fornage¹¹⁰, Oscar H. Franco³⁴, Timothy M. Frayling¹¹¹, 28 Barry I. Freedman¹¹², Christian Fuchsberger^{21,113}, Pauline Genter¹¹⁴, Hertzel C. Gerstein^{36,37,86}, 29 Vilmantas Giedraitis¹¹⁵, Clicerio González-Villalpando¹¹⁶, Maria Elena González-Villalpando¹¹⁶, 30 Mark O. Goodarzi¹¹⁷, Penny Gordon-Larsen^{82,104}, David Gorkin¹¹⁸, Myron Gross¹¹⁹, Yu Guo⁸⁸, 31 Sophie Hackinger²³, Sohee Han¹⁶, Andrew T. Hattersley¹²⁰, Christian Herder^{57,121,122}, Annie-32 Green Howard^{104,123}, Willa Hsueh¹²⁴, Mengna Huang^{51,125}, Wei Huang¹²⁶, Yi-Jen Hung^{127,128}, Mi 33 Yeong Hwang¹⁶, Chii-Min Hwu^{129,130}, Sahoko Ichihara¹³¹, Mohammad Arfan Ikram³⁴, Martin 34 Ingelsson¹¹⁵, Md Tariqul Islam¹³², Masato Isono³³, Hye-Mi Jang¹⁶, Farzana Jasmine⁶⁴, Guozhi 35 Jiang^{67,68}, Jost B. Jonas¹³³, Marit E. Jørgensen^{134,135}, Torben Jørgensen^{136,137,138}, Yoichiro 36 Kamatani^{84,139}, Fouad R. Kandeel¹⁴⁰, Anuradhani Kasturiratne¹⁴¹, Tomohiro Katsuya^{142,143}, 37 Varinderpal Kaur¹⁹, Takahisa Kawaguchi⁴⁶, Jacob M. Keaton^{8,63,286}, Abel N. Kho^{144,145}, Chiea-38 Chuen Khor¹⁴⁶, Muhammad G. Kibriya⁶⁴, Duk-Hwan Kim¹⁴⁷, Katsuhiko Kohara^{148,287}, Jennifer 39 Kriebel^{57,58,59}, Florian Kronenberg¹⁴⁹, Johanna Kuusisto¹⁵⁰, Kristi Läll^{49,151}, Leslie A. Lange¹⁵², 40 Myung-Shik Lee^{153,154}, Nanette R. Lee¹⁵⁵, Aaron Leong^{19,156,157}, Liming Li¹⁵⁸, Yun Li³, Ruifang Li-41 Gao¹⁵⁹, Symen Ligthart³⁴, Cecilia M. Lindgren^{2,160,161}, Allan Linneberg^{136,162}, Ching-Ti Liu⁵⁶, Jianjun 42

Liu^{146,163}, Adam E. Locke^{164,165,288}, Tin Louie¹⁰⁷, Jian'an Luan³⁹, Andrea O. Luk^{67,68}, Xi Luo¹⁶⁶, Jun 43 Lv¹⁵⁸, Valeriya Lyssenko^{167,168}, Vasiliki Mamakou¹⁶⁹, K. Radha Mani^{66,277}, Thomas 44 Meitinger^{170,171,172}, Andres Metspalu⁴⁹, Andrew D. Morris¹⁷³, Girish N. Nadkarni^{32,174,175}, Jerry L. 45 Nadler¹⁷⁶, Michael A. Nalls^{74,177,178}, Uma Nayak⁶⁵, Suraj S. Nongmaithem⁶⁶, Ioanna Ntalla¹⁷⁹, 46 Yukinori Okada^{180,181,182}, Lorena Orozco¹⁸³, Sanjay R. Patel¹⁸⁴, Mark A. Pereira¹⁸⁵, Annette 47 Peters^{57,58,172}, Fraser J. Pirie¹⁸⁶, Bianca Porneala¹⁵⁷, Gauri Prasad^{187,188}, Sebastian Preissl¹¹⁸, Laura 48 J. Rasmussen-Torvik¹⁸⁹, Alexander P. Reiner¹⁹⁰, Michael Roden^{57,121,122}, Rebecca Rohde⁴², 49 Kathryn Roll³⁵, Charumathi Sabanayagam^{95,191,192}, Maike Sander^{193,194,195}, Kevin Sandow³⁵, 50 Naveed Sattar¹⁹⁶, Sebastian Schönherr¹⁴⁹, Claudia Schurmann^{32,174,197}, Mohammad 51 Shahriar^{64,289}, Jinxiu Shi¹²⁶, Dong Mun Shin¹⁶, Daniel Shriner⁷⁶, Jennifer A. Smith^{45,198}, Wing Yee 52 So^{67,93}, Alena Stančáková¹⁵⁰, Adrienne M. Stilp¹⁰⁷, Konstantin Strauch^{199,200,201}, Ken 53 Suzuki^{17,84,180,202}, Atsushi Takahashi^{84,203}, Kent D. Taylor³⁵, Barbara Thorand^{57,58}, Gudmar 54 Thorleifsson⁴⁷, Unnur Thorsteinsdottir^{47,204}, Brian Tomlinson^{67,205}, Jason M. Torres^{2,290}, Fuu-Jen 55 Tsai²⁰⁶, Jaakko Tuomilehto^{207,208,209,210}, Teresa Tusie-Luna^{211,212}, Miriam S. Udler^{18,19,156}, Adan 56 Valladares-Salgado²¹³, Rob M. van Dam^{43,163}, Jan B. van Klinken^{214,215,216}, Rohit Varma²¹⁷, 57 Marijana Vujkovic²¹⁸, Niels Wacher-Rodarte²¹⁹, Eleanor Wheeler³⁹, Eric A. Whitsel^{42,220}, Ananda 58 R. Wickremasinghe¹⁴¹, Ko Willems van Dijk^{214,215,221}, Daniel R. Witte^{222,223}, Chittaranjan S. 59 Yajnik²²⁴, Ken Yamamoto²²⁵, Toshimasa Yamauchi²⁰², Loïc Yengo²²⁶, Kyungheon Yoon¹⁶, Canqing 60 Yu¹⁵⁸, Jian-Min Yuan^{227,228}, Salim Yusuf^{36,37,86}, Liang Zhang⁹⁵, Wei Zheng⁶³, FinnGen, eMERGE 61 Consortium, Leslie J. Raffel²²⁹, Michiya Igase²³⁰, Eli Ipp¹¹⁴, Susan Redline^{20,53,231}, Yoon Shin Cho⁸¹, 62 Lars Lind²³², Michael A. Province⁷⁹, Craig L. Hanis²³³, Patricia A. Peyser⁴⁵, Erik Ingelsson^{234,235}, 63 Alan B. Zonderman⁷⁸, Bruce M. Psaty^{77,236,237}, Ya-Xing Wang²³⁸, Charles N. Rotimi⁷⁶, Diane M. 64 Becker⁷⁵, Fumihiko Matsuda⁴⁶, Yongmei Liu^{87,239}, Eleftheria Zeggini^{23,24,240}, Mitsuhiro Yokota²⁴¹, 65 Stephen S. Rich²⁴², Charles Kooperberg¹⁹⁰, James S. Pankow¹⁸⁵, James C. Engert^{243,244}, Yii-Der Ida 66 Chen³⁵, Philippe Froguel^{72,73,245}, James G. Wilson²⁴⁶, Wayne H. H. Sheu^{128,130,247}, Sharon L. R. 67 Kardia⁴⁵, Jer-Yuarn Wu⁷¹, M. Geoffrey Hayes^{69,248,249}, Ronald C. W. Ma^{67,68,93,94}, Tien-Yin 68 Wong^{95,191,192}, Leif Groop^{13,167}, Dennis O. Mook-Kanamori¹⁵⁹, Giriraj R. Chandak⁶⁶, Francis S. 69 Collins²⁵⁰, Dwaipayan Bharadwaj^{187,251}, Guillaume Paré^{37,252}, Michèle M. Sale^{65,277}, Habibul 70 Ahsan⁶⁴, Ayesha A. Motala¹⁸⁶, Xiao-Ou Shu⁶³, Kyong-Soo Park^{22,253,254}, J. Wouter Jukema^{61,255}, 71 Miguel Cruz²¹³, Roberta McKean-Cowdin⁶⁰, Harald Grallert^{57,58,59}, Ching-Yu Cheng^{95,191,192}, Erwin 72 P. Bottinger^{32,174,197}, Abbas Dehghan^{5,34,256}, E-Shyong Tai^{43,163,257}, Josée Dupuis⁵⁶, Norihiro 73 Kato³³, Markku Laakso¹⁵⁰, Anna Köttgen⁵⁵, Woon-Puay Koh^{258,259}, Colin N. A. Palmer²⁶⁰, Simin 74 Liu^{51,125,261}, Goncalo Abecasis²¹, Jaspal S. Kooner^{6,256,262,263}, Ruth J. F. Loos^{32,50,264}, Kari E. North⁴², 75 Christopher A. Haiman⁶⁰, Jose C. Florez^{18,19,156}, Danish Saleheen^{40,265,266}, Torben Hansen⁵⁰, Oluf 76 Pedersen⁵⁰, Reedik Mägi⁴⁹, Claudia Langenberg^{39,267}, Nicholas J. Wareham³⁹, Shiro 77 Maeda^{17,268,269}, Takashi Kadowaki^{202,291}, Juyoung Lee¹⁶, Iona Y. Millwood^{30,31}, Robin G. 78 Walters^{30,31}, Kari Stefansson^{47,204}, Simon R. Myers^{2,270}, Jorge Ferrer^{28,29,271}, Kyle J. Gaulton^{193,194}, 79 James B. Meigs^{18,156,157}, Karen L. Mohlke³, Anna L. Gloyn^{1,2,272,273,†}, Donald W. Bowden^{8,9,274,†}, 80 Jennifer E. Below^{7,†}, John C. Chambers^{5,6,25,256,262,†}, Xueling Sim^{43,†}, Michael Boehnke^{21,†}, Jerome 81 I. Rotter^{35,†}, Mark I. McCarthy^{1,2,272,278,†,‡}, and Andrew P. Morris^{2,48,49,275,276,†,‡} 82 83 ¹Oxford Centre for Diabetes, Endocrinology and Metabolism, Radcliffe Department of Medicine, 84

85 University of Oxford, Oxford, UK. ²Wellcome Centre for Human Genetics, Nuffield Department of

86 Medicine, University of Oxford, Oxford, UK. ³Department of Genetics, University of North Carolina at

87 Chapel Hill, Chapel Hill, NC, USA. ⁴Department of Epidemiology and Biostatistics, University of 88 Massachusetts-Amherst, Amherst, MA, USA. ⁵Department of Epidemiology and Biostatistics, Imperial 89 College London, London, UK. ⁶Department of Cardiology, Ealing Hospital, London North West Healthcare 90 NHS Trust, London, UK. ⁷Vanderbilt Genetics Institute, Division of Genetic Medicine, Vanderbilt 91 University Medical Center, Nashville, TN, USA. ⁸Center for Genomics and Personalized Medicine 92 Research, Wake Forest School of Medicine, Winston-Salem, NC, USA. ⁹Department of Biochemistry, Wake Forest School of Medicine, Winston-Salem, NC, USA. ¹⁰The Advanced Research Center for 93 Innovations in Next-Generation Medicine (INGEM), Tohoku University, Sendai, Japan. ¹¹Department of 94 95 Integrative Genomics, Tohoku Medical Megabank Organization, Tohoku University, Sendai, Japan. 96 ¹²Cancer Center, Tohoku University Hospital, Tohoku University, Sendai, Japan. ¹³Institute for Molecular 97 Medicine Finland (FIMM), University of Helsinki, Helsinki, Finland. ¹⁴Genetics Institute, University College London, London, UK. ¹⁵Francis Crick Institute, London, UK. ¹⁶Division of Genome Science, Department of 98 Precision Medicine, National Institute of Health, Cheongju-si, Republic of Korea. ¹⁷Laboratory for 99 100 Genomics of Diabetes and Metabolism, RIKEN Center for Integrative Medical Sciences, Yokohama, Japan. ¹⁸Programs in Metabolism and Medical & Population Genetics, Broad Institute of Harvard and 101 MIT, Cambridge, MA, USA. ¹⁹Diabetes Unit and Center for Genomic Medicine, Massachusetts General 102 Hospital, Boston, MA, USA. ²⁰Harvard Medical School, Boston, MA, USA. ²¹Department of Biostatistics 103 104 and Center for Statistical Genetics, University of Michigan, Ann Arbor, MI, USA. ²²Department of Internal Medicine, Seoul National University Hospital, Seoul, South Korea. ²³Department of Human Genetics, 105 Wellcome Sanger Institute, Hinxton, UK. ²⁴Institute of Translational Genomics, Helmholtz Zentrum 106 München, German Research Center for Environmental Health, Neuherberg, Germany. ²⁵Lee Kong Chian 107 School of Medicine, Nanyang Technological University, Singapore, Singapore. ²⁶Translational Laboratory 108 in Genetic Medicine (TLGM), Agency for Science, Technology and Research (A*STAR) and National 109 University of Singapore (NUS), Singapore, Singapore.²⁷Biomedical Sciences Graduate Studies Program, 110 111 University of California San Diego, La Jolla, CA, USA. ²⁸Regulatory Genomics and Diabetes, Centre for Genomic Regulation, The Barcelona Institute of Science and Technology, Barcelona, Spain.²⁹Centro 112 113 de Investigación Biomédica en Red Diabetes y Enfermedades Metabólicas asociadas (CIBERDEM), 114 Madrid, Spain. ³⁰Nuffield Department of Population Health, University of Oxford, Oxford, UK. ³¹Medical 115 Research Council Population Health Research Unit, University of Oxford, Oxford, UK. ³²The Charles 116 Bronfman Institute for Personalized Medicine, Icahn School of Medicine at Mount Sinai, New York, NY, USA. ³³Department of Gene Diagnostics and Therapeutics, Research Institute, National Center for Global 117 118 Health and Medicine, Tokyo, Japan. ³⁴Department of Epidemiology, Erasmus University Medical Center, Rotterdam, The Netherlands. ³⁵The Institute for Translational Genomics and Population Sciences, 119 Department of Pediatrics, The Lundquist Institute for Biomedical Innovation (formerly Los Angeles 120 121 Biomedical Research Institute) at Harbor-UCLA Medical Center, Torrance, CA, USA. ³⁶Department of 122 Medicine, McMaster University, Hamilton, ON, Canada. ³⁷Population Health Research Institute, Hamilton 123 Health Sciences and McMaster University, Hamilton, ON, Canada. ³⁸Public Health Informatics Unit, 124 Department of Integrated Health Sciences, Nagoya University Graduate School of Medicine, Nagoya, Japan. ³⁹MRC Epidemiology Unit, Institute of Metabolic Science, University of Cambridge, Cambridge, 125 UK. ⁴⁰Division of Translational Medicine and Human Genetics, University of Pennsylvania, Philadelphia, 126 PA, USA.⁴¹Consejo Nacional de Ciencia y Tecnología (CONACYT), Instituto Nacional de Ciencias Médicas 127 y Nutrición Salvador Zubirán, Mexico City, Mexico.⁴²Department of Epidemiology, Gillings School of 128 129 Global Public Health, University of North Carolina at Chapel Hill, Chapel Hill, NC, USA. ⁴³Saw Swee Hock School of Public Health, National University of Singapore and National University Health System, 130 Singapore, Singapore. ⁴⁴Department of Anthropology, University of Toronto at Mississauga, Mississauga, 131 ON, Canada.⁴⁵Department of Epidemiology, School of Public Health, University of Michigan, Ann Arbor, 132 133 MI, USA. ⁴⁶Center for Genomic Medicine, Kyoto University Graduate School of Medicine, Kyoto, Japan. 134 ⁴⁷deCODE Genetics, Amgen inc., Reykjavik, Iceland. ⁴⁸Department of Health Data Science, University of

Liverpool, Liverpool, UK. ⁴⁹Estonian Genome Centre, Institute of Genomics, University of Tartu, Tartu, 135 136 Estonia. ⁵⁰Novo Nordisk Foundation Center for Basic Metabolic Research, Faculty of Health and Medical Sciences, University of Copenhagen, Copenhagen, Denmark. ⁵¹Department of Epidemiology, Brown 137 138 University School of Public Health, Providence, RI, USA. ⁵²Department of Biostatistics, Harvard University, Boston, MA, USA. ⁵³Division of Sleep and Circadian Disorders, Brigham and Women's 139 Hospital, Boston, MA, USA. ⁵⁴Department of Medicine, Harvard University, Boston, MA, USA. ⁵⁵Institute 140 of Genetic Epidemiology, Department of Data Driven Medicine, Faculty of Medicine and Medical Center, 141 University of Freiburg, Freiburg, Germany. ⁵⁶Department of Biostatistics, Boston University School of 142 Public Health, Boston, MA, USA. ⁵⁷German Center for Diabetes Research (DZD), Neuherberg, Germany. 143 ⁵⁸Institute of Epidemiology, Helmholtz Zentrum München, German Research Center for Environmental 144 145 Health, Neuherberg, Germany. ⁵⁹Research Unit of Molecular Epidemiology, Helmholtz Zentrum München, German Research Center for Environmental Health, Neuherberg, Germany. ⁶⁰Department of 146 Population and Public Health Sciences, Keck School of Medicine of USC, Los Angeles, CA, USA. 147 148 ⁶¹Department of Cardiology, Leiden University Medical Center, Leiden, The Netherlands. ⁶²Section of Gerontology and Geriatrics, Department of Internal Medicine, Leiden University Medical Center, Leiden, 149 The Netherlands. ⁶³Division of Epidemiology, Department of Medicine, Institute for Medicine and Public 150 151 Health, Vanderbilt Genetics Institute, Vanderbilt University Medical Center, Nashville, TN, USA. 152 ⁶⁴Institute for Population and Precision Health, The University of Chicago, Chicago, IL, USA. ⁶⁵Department of Public Health Sciences and Center for Public Health Genomics, University of Virginia School of 153 Medicine, Charlottesville, VA, USA. ⁶⁶Genomic Research on Complex Diseases (GRC-Group), CSIR-Centre 154 for Cellular and Molecular Biology (CSIR-CCMB), Hyderabad, India. ⁶⁷Department of Medicine and 155 Therapeutics, The Chinese University of Hong Kong, Hong Kong, China. ⁶⁸Chinese University of Hong 156 157 Kong-Shanghai Jiao Tong University Joint Research Centre in Diabetes Genomics and Precision Medicine, The Chinese University of Hong Kong, Hong Kong, China.⁶⁹Division of Endocrinology, Metabolism, and 158 159 Molecular Medicine, Department of Medicine, Northwestern University Feinberg School of Medicine, Chicago, IL, USA. ⁷⁰Department of Health and Biomedical Informatics, Northwestern University Feinberg 160 School of Medicine, Chicago, IL, USA. ⁷¹Institute of Biomedical Sciences, Academia Sinica, Taipei, Taiwan. 161 ⁷²Inserm U1283, CNRS UMR 8199, European Genomic Institute for Diabetes, Institut Pasteur de Lille, 162 163 Lille, France. ⁷³University of Lille, Lille University Hospital, Lille, France. ⁷⁴Laboratory of Neurogenetics, 164 National Institute on Aging, National Institutes of Health, Bethesda, MD, USA. ⁷⁵Department of Medicine, Johns Hopkins University School of Medicine, Baltimore, MD, USA. ⁷⁶Center for Research on 165 Genomics and Global Health, National Human Genome Research Institute, National Institutes of Health, 166 Bethesda, MD, USA. ⁷⁷Cardiovascular Health Research Unit, Department of Medicine, University of 167 Washington, Seattle, WA, USA. ⁷⁸Laboratory of Epidemiology and Population Sciences, National Institute 168 on Aging, National Institutes of Health, Baltimore, MD, USA. ⁷⁹Division of Statistical Genomics, 169 170 Washington University School of Medicine, St. Louis, MO, USA. ⁸⁰Department of Research and 171 Evaluation, Division of Biostatistics Research, Kaiser Permanente of Southern California, Pasadena, CA, 172 USA. ⁸¹Department of Biomedical Science, Hallym University, Chuncheon, South Korea. ⁸²Department of Nutrition, Gillings School of Global Public Health, University of North Carolina at Chapel Hill, Chapel Hill, 173 NC, USA.⁸³Unidad de Investigación en Enfermedades Metabólicas and Departamento de Endocrinología 174 y Metabolismo, Instituto Nacional de Ciencias Médicas y Nutrición Salvador Zubirán, Mexico City, 175 Mexico. ⁸⁴Laboratory for Statistical and Translational Genetics, RIKEN Center for Integrative Medical 176 Sciences, Yokohama, Japan.⁸⁵Department of Ocular Pathology and Imaging Science, Graduate School of 177 Medical Sciences, Kyushu University, Fukuoka, Japan.⁸⁶Department of Health Research Methods, 178 179 Evidence, and Impact, McMaster University, Hamilton, ON, Canada.⁸⁷Department of Epidemiology and Prevention, Division of Public Health Sciences, Wake Forest School of Medicine, Winston-Salem, NC, 180 USA. ⁸⁸Chinese Academy of Medical Sciences, Beijing, China. ⁸⁹Institute of Regional Health Research, 181 University of Southern Denmark, Odense, Denmark. ⁹⁰Department of Clinical Biochemistry, Vejle 182

Hospital, Vejle, Denmark. ⁹¹Department of Anesthesiology, University of Michigan Medical School, Ann 183 184 Arbor, MI, USA. ⁹²Department of Medicine, Division of Endocrinology and Diabetes, Keck School of Medicine of USC, Los Angeles, CA, USA. ⁹³Hong Kong Institute of Diabetes and Obesity, The Chinese 185 University of Hong Kong, Hong Kong, China. ⁹⁴Li Ka Shing Institute of Health Sciences, The Chinese 186 University of Hong Kong, Hong Kong, China. ⁹⁵Singapore Eye Research Institute, Singapore National Eye 187 Centre, Singapore, Singapore. ⁹⁶Wellcome Sanger Institute, Hinxton, UK. ⁹⁷Department of Biostatistics 188 and Data Science, Wake Forest School of Medicine, Winston-Salem, NC, USA. ⁹⁸Division of Endocrinology 189 190 and Metabolism, Department of Internal Medicine, National Taiwan University Hospital, Taipei, Taiwan. ⁹⁹Institute of Epidemiology and Preventive Medicine, National Taiwan University, Taipei, Taiwan. 191 192 ¹⁰⁰Department of Medicine, University of Vermont, Colchester, VT, USA. ¹⁰¹Section on Endocrinology and 193 Metabolism, Department of Internal Medicine, Wake Forest School of Medicine, Winston-Salem, NC, USA. ¹⁰²Department of Medicine, Faculty of Medicine, University of Kelaniya, Ragama, Sri Lanka. 194 ¹⁰³Department of Nutrition and Dietetics, Harokopio University of Athens, Athens, Greece. ¹⁰⁴Carolina 195 196 Population Center, University of North Carolina at Chapel Hill, Chapel Hill, NC, USA. ¹⁰⁵Department of Nephrology and Medical Intensive Care Medicine, Charité Universitätsmedizin Berlin, Berlin, Germany. 197 ¹⁰⁶Department of Nephrology and Hypertension, Friedrich-Alexander-Universität Erlangen-Nürnberg, 198 Erlangen, Germany. ¹⁰⁷Department of Biostatistics, University of Washington, Seattle, WA, USA. 199 200 ¹⁰⁸California Pacific Medical Center Research Institute, San Francisco, CA, USA. ¹⁰⁹Robertson Centre for Biostatistics, University of Glasgow, Glasgow, UK. ¹¹⁰Institute of Molecular Medicine, University of Texas 201 Health Science Center at Houston, Houston, TX, USA. ¹¹¹Genetics of Complex Traits, University of Exeter 202 Medical School, University of Exeter, Exeter, UK. ¹¹²Department of Internal Medicine, Wake Forest 203 School of Medicine, Winston-Salem, NC, USA. ¹¹³Institute for Biomedicine, Eurac Research, Affiliated 204 Institute of the University of Lübeck, Bolzano, Italy. ¹¹⁴Department of Medicine, Division of 205 206 Endocrinology and Metabolism, Lundquist Research Institute at Harbor-UCLA Medical Center, Torrance, 207 CA, USA. ¹¹⁵Department of Public Health and Caring Sciences, Uppsala University, Uppsala, Sweden. ¹¹⁶Centro de Estudios en Diabetes, Unidad de Investigacion en Diabetes y Riesgo Cardiovascular, Centro 208 209 de Investigacion en Salud Poblacional, Instituto Nacional de Salud Publica, Mexico City, Mexico. 210 ¹¹⁷Department of Medicine, Division of Endocrinology, Diabetes and Metabolism, Cedars-Sinai Medical Center, Los Angeles, CA, USA. ¹¹⁸Center for Epigenomics, University of California San Diego, La Jolla, CA, 211 212 USA. ¹¹⁹Department of Laboratory Medicine and Pathology, University of Minnesota, Minneapolis, MN, USA. ¹²⁰University of Exeter Medical School, University of Exeter, Exeter, UK. ¹²¹Institute for Clinical 213 214 Diabetology, German Diabetes Center, Leibniz Center for Diabetes Research at Heinrich Heine University Düsseldorf, Düsseldorf, Germany. ¹²²Department of Endocrinology and Diabetology, Medical Faculty and 215 University Hospital Düsseldorf, Heinrich Heine University Düsseldorf, Düsseldorf, Germany. 216 217 ¹²³Department of Biostatistics, Gillings School of Global Public Health, University of North Carolina at 218 Chapel Hill, Chapel Hill, NC, USA. ¹²⁴Department of Internal Medicine, Diabetes and Metabolism 219 Research Center, The Ohio State University Wexner Medical Center, Columbus, OH, USA. ¹²⁵Center for Global Cardiometabolic Health, Brown University, Providence, RI, USA. ¹²⁶Shanghai-MOST Key 220 Laboratory of Health and Disease Genomics, Chinese National Human Genome Center at Shanghai 221 222 (CHGC) and Shanghai Institute for Biomedical and Pharmaceutical Technologies (SIBPT), Shanghai, China. ¹²⁷Division of Endocrine and Metabolism, Tri-Service General Hospital Songshan Branch, Taipei, Taiwan. 223 224 ¹²⁸School of Medicine, National Defense Medical Center, Taipei, Taiwan. ¹²⁹Section of Endocrinology and Metabolism, Department of Medicine, Taipei Veterans General Hospital, Taipei, Taiwan. ¹³⁰School of 225 Medicine, National Yang Ming Chiao Tung University, Taipei, Taiwan. ¹³¹Department of Environmental 226 227 and Preventive Medicine, Jichi Medical University School of Medicine, Shimotsuke, Japan. ¹³²University of Chicago Research Bangladesh, Dhaka, Bangladesh. ¹³³Institute of Molecular and Clinical 228 Ophthalmology Basel, Basel, Switzerland. ¹³⁴Steno Diabetes Center Copenhagen, Gentofte, Denmark. 229 230 ¹³⁵National Institute of Public Health, Southern Denmark University, Copenhagen, Denmark. ¹³⁶Center

231 for Clinical Research and Prevention, Bispebjerg and Frederiksberg Hospital, Frederiksberg, Denmark. ¹³⁷Faculty of Health and Medical Sciences, University of Copenhagen, Copenhagen, Denmark. ¹³⁸Faculty 232 of Medicine, Aalborg University, Aalborg, Denmark. ¹³⁹Laboratory of Complex Trait Genomics, 233 234 Department of Computational Biology and Medical Sciences, Graduate School of Frontier Sciences, The University of Tokyo, Tokyo, Japan.¹⁴⁰Department of Clinical Diabetes, Endocrinology & Metabolism, 235 Department of Translational Research and Cellular Therapeutics, City of Hope, Duarte, CA, USA. 236 ¹⁴¹Department of Public Health, Faculty of Medicine, University of Kelaniya, Ragama, Sri Lanka. 237 238 ¹⁴²Department of Clinical Gene Therapy, Osaka University Graduate School of Medicine, Osaka, Japan. ¹⁴³Department of Geriatric and General Medicine, Graduate School of Medicine, Osaka University, 239 Osaka, Japan. ¹⁴⁴Division of General Internal Medicine and Geriatrics, Department of Medicine, 240 Northwestern University Feinberg School of Medicine, Chicago, IL, USA. ¹⁴⁵Center for Health Information 241 Partnerships, Institute for Public Health and Medicine, Northwestern University Feinberg School of 242 Medicine, Chicago, IL, USA. ¹⁴⁶Genome Institute of Singapore, Agency for Science, Technology and 243 Research, Singapore, Singapore.¹⁴⁷Department of Molecular Cell Biology, Sungkyunkwan University 244 School of Medicine, Suwon, South Korea.¹⁴⁸Department of Regional Resource Management, Ehime 245 University Faculty of Collaborative Regional Innovation, Ehime, Japan. ¹⁴⁹Institute of Genetic 246 Epidemiology, Department of Genetics and Pharmacology, Medical University of Innsbruck, Innsbruck, 247 248 Austria. ¹⁵⁰Institute of Clinical Medicine, Internal Medicine, University of Eastern Finland and Kuopio University Hospital, Kuopio, Finland. ¹⁵¹Institute of Mathematics and Statistics, University of Tartu, Tartu, 249 Estonia. ¹⁵²Department of Medicine, University of Colorado Denver, Anschutz Medical Campus, Aurora, 250 CO, USA. ¹⁵³Severance Biomedical Science Institute and Department of Internal Medicine, Yonsei 251 University College of Medicine, Seoul, South Korea. ¹⁵⁴Department of Medicine, Samsung Medical 252 Center, Sungkyunkwan University School of Medicine, Seoul, South Korea. ¹⁵⁵USC-Office of Population 253 Studies Foundation, Inc., University of San Carlos, Cebu City, Philippines. ¹⁵⁶Department of Medicine, 254 255 Harvard Medical School, Boston, MA, USA. ¹⁵⁷Division of General Internal Medicine, Massachusetts General Hospital, Boston, MA, USA. ¹⁵⁸Department of Epidemiology and Biostatistics, Peking University 256 Health Science Centre, Peking University, Beijing, China. ¹⁵⁹Department of Clinical Epidemiology, Leiden 257 University Medical Center, Leiden, The Netherlands. ¹⁶⁰Program in Medical & Population Genetics, Broad 258 Institute, Cambridge, MA, USA.¹⁶¹Big Data Institute, Li Ka Shing Centre for Health Information and 259 Discovery, University of Oxford, Oxford, UK. ¹⁶²Department of Clinical Medicine, Faculty of Health and 260 Medical Sciences, University of Copenhagen, Copenhagen, Denmark. ¹⁶³Department of Medicine, Yong 261 262 Loo Lin School of Medicine, National University of Singapore and National University Health System, Singapore, Singapore. ¹⁶⁴McDonnell Genome Institute, Washington University School of Medicine, St. 263 Louis, MO, USA. ¹⁶⁵Department of Medicine, Division of Genomics and Bioinformatics, Washington 264 University School of Medicine, St. Louis, MO, USA. ¹⁶⁶Department of Biostatistics and Data Science, 265 266 University of Texas Health Science Center at Houston, Houston, TX, USA. ¹⁶⁷Department of Clinical 267 Sciences, Diabetes and Endocrinology, Lund University Diabetes Centre, Malmö, Sweden. ¹⁶⁸Department of Clinical Science, Center for Diabetes Research, University of Bergen, Bergen, Norway.¹⁶⁹Dromokaiteio 268 Psychiatric Hospital, National and Kapodistrian University of Athens, Athens, Greece. ¹⁷⁰Institute of 269 270 Human Genetics, Helmholtz Zentrum München, German Research Center for Environmental Health, Neuherberg, Germany.¹⁷¹Institute of Human Genetics, Technical University of Munich, Munich, 271 Germany. ¹⁷²German Centre for Cardiovascular Research (DZHK), Partner Site Munich Heart Alliance, 272 Munich, Germany. ¹⁷³The Usher Institute to the Population Health Sciences and Informatics, University 273 of Edinburgh, Edinburgh, UK. ¹⁷⁴Digital Health Center, Digital Engineering Faculty of Hasso Plattner 274 Institue and University Potsdam, Potsdam, Germany. ¹⁷⁵The Division of Data Driven and Digital Medicine 275 276 (D3M), Department of Medicine, Icahn School of Medicine at Mount Sinai, New York, NY, USA. 277 ¹⁷⁶Department of Medicine and Pharmacology, New York Medical College, Valhalla, NY, USA. ¹⁷⁷Data Tecnica International LLC, Glen Echo, MD, USA. ¹⁷⁸Center for Alzheimer's and Related Dementias, 278

National Institutes of Health, Baltimore, MD, USA. ¹⁷⁹William Harvey Research Institute, Barts and The 279 280 London School of Medicine and Dentistry, Queen Mary University of London, London, UK. ¹⁸⁰Department of Statistical Genetics, Osaka University Graduate School of Medicine, Osaka, Japan.¹⁸¹Laboratory of 281 282 Statistical Immunology, Immunology Frontier Research Center (WPI-IFReC), Osaka University, Osaka, Japan. ¹⁸²Laboratory for Systems Genetics, RIKEN Center for Integrative Medical Sciences, Yokohama, 283 Japan. ¹⁸³Instituto Nacional de Medicina Genómica, Mexico City, Mexico. ¹⁸⁴Division of Pulmonary, 284 Allergy, and Critical Care Medicine, Department of Medicine, University of Pittsburgh, Pittsburgh, PA, 285 USA. ¹⁸⁵Division of Epidemiology and Community Health, School of Public Health, University of 286 Minnesota, Minneapolis, MN, USA. ¹⁸⁶Department of Diabetes and Endocrinology, Nelson R Mandela 287 288 School of Medicine, College of Health Sciences, University of KwaZulu-Natal, Durban, South Africa. 289 ¹⁸⁷Academy of Scientific and Innovative Research, CSIR-Human Resource Development Centre Campus, Ghaziabad, Uttar Pradesh, India. ¹⁸⁸Genomics and Molecular Medicine Unit, CSIR-Institute of Genomics 290 and Integrative Biology, New Delhi, India.¹⁸⁹Department of Preventive Medicine, Northwestern 291 University Feinberg School of Medicine, Chicago, IL, USA. ¹⁹⁰Fred Hutchinson Cancer Research Center, 292 Seattle, WA, USA. ¹⁹¹Ophthalmology and Visual Sciences Academic Clinical Program (Eye ACP), Duke-NUS 293 Medical School, Singapore, Singapore. ¹⁹²Department of Ophthalmology, Yong Loo Lin School of 294 295 Medicine, National University of Singapore and National University Health System, Singapore, Singapore. 296 ¹⁹³Department of Pediatrics, Pediatric Diabetes Research Center, University of California San Diego, La Jolla, CA, USA. ¹⁹⁴Institute for Genomic Medicine, University of California San Diego, La Jolla, CA, USA. 297 ¹⁹⁵Department of Cellular and Molecular Medicine, University of California San Diego, La Jolla, CA, USA. 298 ¹⁹⁶Institute of Cardiovascular and Medical Sciences, University of Glasgow, Glasgow, UK. ¹⁹⁷Hasso 299 Plattner Institute for Digital Health at Mount Sinai, Icahn School of Medicine at Mount Sinai, New York, 300 NY, USA. ¹⁹⁸Survey Research Center, Institute for Social Research, University of Michigan, Ann Arbor, MI, 301 USA. ¹⁹⁹Institute of Genetic Epidemiology, Helmholtz Zentrum München, German Research Center for 302 303 Environmental Health, Neuherberg, Germany. ²⁰⁰Chair of Genetic Epidemiology, IBE, Faculty of Medicine, LMU Munich, Munich, Germany.²⁰¹Institute of Medical Biostatistics, Epidemiology and 304 305 Informatics (IMBEI), University Medical Center, Johannes Gutenberg University, Mainz, Germany. ²⁰²Department of Diabetes and Metabolic Diseases, Graduate School of Medicine, The University of 306 Tokyo, Tokyo, Japan. ²⁰³Department of Genomic Medicine, National Cerebral and Cardiovascular Center, 307 Osaka, Japan. ²⁰⁴Faculty of Medicine, University of Reykjavik, Reykjavik, Iceland. ²⁰⁵Faculty of Medicine, 308 Macau University of Science and Technology, Macau, China. ²⁰⁶Department of Medical Genetics and 309 310 Medical Research, China Medical University Hospital, Taichung, Taiwan.²⁰⁷Department of Health, Finnish Institute for Health and Welfare, Helsinki, Finland. ²⁰⁸National School of Public Health, Madrid, 311 Spain. ²⁰⁹Department of Neuroscience and Preventive Medicine, Danube-University Krems, Krems, 312 Austria. ²¹⁰Diabetes Research Group, King Abdulaziz University, Jeddah, Saudi Arabia. ²¹¹Unidad de 313 314 Biología Molecular y Medicina Genómica, Instituto Nacional de Ciencias Médicas y Nutrición Salvador Zubirán, Mexico City, Mexico.²¹²Departamento de Medicina Genómica y Toxiología Ambiental, Instituto 315 de Investigaciones Biomédicas, UNAM, Mexico City, Mexico.²¹³Unidad de Investigacion Medica en 316 Bioquimica, Hospital de Especialidades, Centro Medico Nacional Siglo XXI, IMSS, Mexico City, Mexico. 317 ²¹⁴Einthoven Laboratory for Experimental Vascular Medicine, Leiden University Medical Center, Leiden, 318 The Netherlands. ²¹⁵Department of Human Genetics, Leiden University Medical Center, Leiden, The 319 320 Netherlands. ²¹⁶Department of Clinical Chemistry, Laboratory of Genetic Metabolic Disease, Amsterdam University Medical Center, Amsterdam, The Netherlands. ²¹⁷Southern California Eye Institute, CHA 321 Hollywood Presbyterian Medical Center, Los Angeles, CA, USA. ²¹⁸Department of Medicine, University of 322 Pennsylvania Perelman School of Medicine, Philadelphia, PA, USA.²¹⁹Unidad de Investigación Médica en 323 Epidemiologia Clinica, Hospital de Especialidades, Centro Medico Nacional Siglo XXI, IMSS, Mexico City, 324 325 Mexico. ²²⁰Department of Medicine, School of Medicine, University of North Carolina at Chapel Hill, Chapel Hill, NC, USA. ²²¹Department of Internal Medicine, Division of Endocrinology, Leiden University 326

Medical Center, Leiden, The Netherlands. ²²²Department of Public Health, Aarhus University, Aarhus, 327 328 Denmark. ²²³Danish Diabetes Academy, Odense, Denmark. ²²⁴Diabetology Research Centre, King Edward Memorial Hospital and Research Centre, Pune, India. ²²⁵Department of Medical Biochemistry, Kurume 329 University School of Medicine, Kurume, Japan. ²²⁶Institute for Molecular Bioscience, University of 330 Queensland, Brisbane, Australia. ²²⁷Division of Cancer Control and Population Sciences, UPMC Hillman 331 Cancer Center, University of Pittsburgh, Pittsburgh, PA, USA. ²²⁸Department of Epidemiology, Graduate 332 School of Public Health, University of Pittsburgh, Pittsburgh, PA, USA. ²²⁹Department of Pediatrics, 333 Division of Genetic and Genomic Medicine, UCI Irvine School of Medicine, Irvine, CA, USA. 334 ²³⁰Department of Anti-aging Medicine, Ehime University Graduate School of Medicine, Ehime, Japan. 335 336 ²³¹Division of Pulmonary, Critical Care, and Sleep Medicine, Beth Israel Deaconess Medical Center, 337 Boston, MA, USA.²³²Department of Medical Sciences, Uppsala University, Uppsala, Sweden.²³³Human Genetics Center, University of Texas Health Science Center at Houston, Houston, TX, USA. ²³⁴Department 338 339 of Medicine, Division of Cardiovascular Medicine, Stanford University School of Medicine, Stanford, CA, 340 USA. ²³⁵Department of Medical Sciences, Molecular Epidemiology and Science for Life Laboratory, Uppsala University, Uppsala, Sweden.²³⁶Department of Epidemiology, University of Washington, Seattle, 341 WA, USA. ²³⁷Department of Health Services, University of Washington, Seattle, WA, USA. ²³⁸Beijing 342 Institute of Ophthalmology, Ophthalmology and Visual Sciences Key Laboratory, Beijing Tongren 343 344 Hospital, Capital Medical University, Beijing, China.²³⁹Department of Medicine, Division of Cardiology, Duke University School of Medicine, Durham, NC, USA. ²⁴⁰Technical University of Munich (TUM) and 345 Klinikum Rechts der Isar, TUM School of Medicine, Munich, Germany.²⁴¹Kurume University School of 346 Medicine, Kurume, Japan.²⁴²Center for Public Health Genomics, University of Virginia School of 347 Medicine, Charlottesville, VA, USA. ²⁴³Department of Medicine, McGill University, Montreal, QC, Canada. 348 ²⁴⁴Department of Human Genetics, McGill University, Montreal, QC, Canada. ²⁴⁵Department of Genomics 349 of Common Disease, School of Public Health, Imperial College London, London, UK. ²⁴⁶Department of 350 Physiology and Biophysics, University of Mississippi Medical Center, Jackson, MS, USA. ²⁴⁷Division of 351 Endocrinology and Metabolism, Department of Medicine, Taichung Veterans General Hospital, Taichung, 352 Taiwan. ²⁴⁸Center for Genetic Medicine, Northwestern University Feinberg School of Medicine, Chicago, 353 IL, USA. ²⁴⁹Department of Anthropology, Northwestern University, Evanston, IL, USA. ²⁵⁰Center for 354 Precision Health Research, National Human Genome Research Institute, National Institutes of Health, 355 Bethesda, MD, USA. ²⁵¹Systems Genomics Laboratory, School of Biotechnology, Jawaharlal Nehru 356 University, New Delhi, India. ²⁵²Department of Pathology and Molecular Medicine, McMaster University, 357 358 Hamilton, ON, Canada. ²⁵³Department of Internal Medicine, Seoul National University College of Medicine, Seoul, South Korea.²⁵⁴Department of Molecular Medicine and Biopharmaceutical Sciences, 359 Graduate School of Convergence Science and Technology, Seoul National University, Seoul, South Korea. 360 ²⁵⁵Netherlands Heart Institute, Utrecht, The Netherlands. ²⁵⁶MRC-PHE Centre for Environment and 361 Health, Imperial College London, London, UK.²⁵⁷Duke-NUS Medical School, Singapore, Singapore. 362 363 ²⁵⁸Singapore Institute for Clinical Sciences, Agency for Science Technology and Research (A*STAR), Singapore, Singapore.²⁵⁹Healthy Longevity Translational Research Programme, Yong Loo Lin School of 364 Medicine, National University of Singapore, Singapore, Singapore. ²⁶⁰Pat Macpherson Centre for 365 Pharmacogenetics and Pharmacogenomics, University of Dundee, Dundee, UK. ²⁶¹Department of 366 Medicine, Brown University Alpert School of Medicine, Providence, RI, USA. ²⁶²Imperial College 367 Healthcare NHS Trust, Imperial College London, London, UK.²⁶³National Heart and Lung Institute, 368 Imperial College London, London, UK. ²⁶⁴The Mindich Child Health and Development Institute, Ichan 369 School of Medicine at Mount Sinai, New York, NY, USA. ²⁶⁵Department of Biostatistics and Epidemiology, 370 University of Pennsylvania, Philadelphia, PA, USA. ²⁶⁶Center for Non-Communicable Diseases, Karachi, 371 Pakistan. ²⁶⁷Computational Medicine, Berlin Institute of Health at Charité Universitätsmedizin, Berlin, 372 373 Germany. ²⁶⁸Department of Advanced Genomic and Laboratory Medicine, Graduate School of Medicine, University of the Ryukyus, Okinawa, Japan. ²⁶⁹Division of Clinical Laboratory and Blood Transfusion, 374

University of the Ryukyus Hospital, Okinawa, Japan. ²⁷⁰Department of Statistics, University of Oxford, 375 376 Oxford, UK. ²⁷¹Section of Genetics and Genomics, Department of Metabolism, Digestion and Reproduction, Imperial College London, London, UK. ²⁷²Oxford NIHR Biomedical Research Centre, 377 378 Churchill Hospital, Oxford University Hospitals NHS Foundation Trust, Oxford, UK. ²⁷³Division of Endocrinology, Department of Pediatrics, Stanford School of Medicine, Stanford University, Stanford, 379 CA, USA. ²⁷⁴Center for Diabetes Research, Wake Forest School of Medicine, Winston-Salem, NC, USA. 380 ²⁷⁵Centre for Genetics and Genomics Versus Arthritis, Centre for Musculoskeletal Research, Division of 381 Musculoskeletal and Dermatological Sciences, University of Manchester, Manchester, UK. ²⁷⁶NIHR 382 Manchester Biomedical Research Centre, Manchester University NHS Foundation Trust, Manchester, 383 UK. ²⁷⁷Deceased. ²⁷⁸Present address: Genentech, South San Francisco, CA, USA. ²⁷⁹Present address: 384 385 Internal Medicine Research Unit, Pfizer Worldwide Research, Cambridge, MA, USA. ²⁸⁰Present address: Departamento de Medicina Genómica y Toxicología Ambiental, Instituto de Investigaciones Biomédicas, 386 UNAM, Ciudad de Mexico, Mexico. ²⁸¹Present address: The University of Texas Health Science Center at 387 Houston, School of Public Health, Department of Epidemiology, Human Genetics, and Environmental 388 Sciences, Houston, TX, USA. ²⁸²Present address: Institute of Data Science, Korea University, Seoul, South 389 Korea. ²⁸³Present address: Division of Academics, Ochsner Health, New Orleans, LA, USA. ²⁸⁴Present 390 address: Vertex Pharmaceuticals Ltd, Oxford, UK. ²⁸⁵Present address: Exeter Centre of Excellence in 391 392 Diabetes (ExCEeD), Exeter Medical School, University of Exeter, Exeter, UK. ²⁸⁶Present address: Center for Precision Health Research, National Human Genome Research Institute, National Institutes of Health, 393 Bethesda, MD, USA. ²⁸⁷Present address: Ibusuki Kozenkai Hospital, Ibusuki, Japan. ²⁸⁸Present address: 394 Regeneron Genetics Center, Tarrytown, NY, USA ²⁸⁹Present address: Institute for Population and 395 Precision Health (IPPH), Biological Sciences Division, The University of Chicago, Chicago, IL, USA. 396 397 ²⁹⁰Present address: Clinical Trial Service Unit and Epidemiological Studies Unit, Nuffield Department of Population Health, University of Oxford, Oxford, UK. ²⁹¹Present address: Toranomon Hospital, Tokyo, 398 399 Japan. *These authors contributed equally to this work. *These authors supervised this work. *e-mail: 400 mahajan.anubha@gene.com; mccarthy.mark@gene.com; andrew.morris-5@manchester.ac.uk. 401

- 402 We assembled an ancestrally diverse collection of genome-wide association studies (GWAS)
- 403 of type 2 diabetes (T2D) in 180,834 cases and 1,159,055 controls (48.9% non-European
- 404 descent) through the DIAMANTE (DIAbetes Meta-ANalysis of Trans-Ethnic association
- 405 studies) Consortium. Multi-ancestry GWAS meta-analysis identified 237 loci attaining
- 406 stringent genome-wide significance (*P* < 5 x 10⁻⁹), which were delineated to 338 distinct
- 407 association signals. Fine-mapping of these signals was enhanced by the increased sample size
- and expanded population diversity of the multi-ancestry meta-analysis, which localized 54.4%
- 409 of T2D associations to a single variant with >50% posterior probability. This improved fine-
- 410 mapping enabled systematic assessment of candidate causal genes and molecular
- 411 mechanisms through which T2D associations are mediated, laying the foundations for
- 412 functional investigations. Multi-ancestry genetic risk scores enhanced transferability of T2D
- 413 prediction across diverse populations. Our study provides a step towards more effective
- clinical translation of T2D GWAS to improve global health for all, irrespective of genetic
- 415 background.
- 416

The global prevalence of type 2 diabetes (T2D) has quadrupled over the last 30 years¹, affecting 417 approximately 392 million individuals in 2015². Despite this worldwide impact, the largest T2D 418 419 genome-wide association studies (GWAS) have predominantly featured populations of European ancestry³⁻⁶, compromising prospects for clinical translation. Failure to detect causal 420 421 variants that contribute to disease risk outside European ancestry populations limits progress 422 towards a full understanding of disease biology and constrains opportunities for development 423 of therapeutics⁷. Implementation of personalized approaches to disease management depends 424 on accurate prediction of individual risk, irrespective of ancestry. However, genetic risk scores 425 (GRS) derived from European ancestry GWAS provide unreliable prediction when deployed in other population groups, in part reflecting differences in effect sizes, allele frequencies and 426 427 patterns of linkage disequilibrium $(LD)^8$.

To address the impact of this population bias, recent T2D GWAS have included 428 individuals of non-European ancestry⁹⁻¹¹. The DIAMANTE (DIAbetes Meta-ANalysis of Trans-429 430 Ethnic association studies) Consortium was established to assemble T2D GWAS across diverse 431 ancestry groups. Analyses of the European and East Asian ancestry components of DIAMANTE have previously been reported^{6,10}. Here, we describe the results of our multi-ancestry meta-432 analysis, which expands on these published components to a total of 180,834 T2D cases and 433 1,159,055 controls, with 20.5% of the effective sample size ascertained from African, Hispanic, 434 and South Asian ancestry groups. With these data, we demonstrate the value of analyses 435 conducted in diverse populations to understand how T2D-associated variants impact 436 437 downstream molecular and biological processes underlying the disease, and advance clinical 438 translation of GWAS findings for all, irrespective of genetic background.

439 440

441 **RESULTS**

442

443 Study overview. We accumulated association summary statistics from 122 GWAS in 180,834 444 T2D cases and 1,159,055 controls (effective sample size 492,191) across five ancestry groups (Supplementary Tables 1-3). We use the term "ancestry group" to refer to individuals with 445 similar genetic background: European ancestry (51.1% of the total effective sample size); East 446 Asian ancestry (28.4%); South Asian ancestry (8.3%); African ancestry, including recently 447 448 admixed African American populations (6.6%); and Hispanic individuals with recent admixture of American, African, and European ancestry (5.6%). Each ancestry-specific GWAS was imputed 449 to reference panels from the 1000 Genomes Project^{12,13}, Haplotype Reference Consortium¹⁴, or 450 population-specific whole-genome sequence data. Subsequent association analyses were 451 452 adjusted for population structure and relatedness (Supplementary Table 4). We considered 453 19,829,461 bi-allelic autosomal single nucleotide variants (SNVs) that overlapped reference panels with minor allele frequency (MAF) > 0.5% in at least one of the five ancestry groups 454 455 (Extended Data Fig. 1 and Methods).

456

457 Robust discovery of multi-ancestry T2D associations. We aggregated association summary
 458 statistics via multi-ancestry meta-regression, implemented in MR-MEGA¹⁵, which models allelic
 459 effect heterogeneity correlated with genetic ancestry. We included three axes of genetic
 460 variation as covariates that separated GWAS from the five major ancestry groups (Extended

Data Fig. 2 and Methods). We identified 277 loci associated with T2D at the conventional 461 genome-wide significance threshold of $P < 5 \times 10^{-8}$ (Extended Data Fig. 3 and Supplementary 462 Table 5). By accounting for ancestry-correlated allelic effect heterogeneity in the multi-ancestry 463 meta-regression, we observed lower genomic control inflation (λ_{GC} = 1.05) than when using 464 465 either fixed- or random-effects meta-analysis (λ_{GC} = 1.25 under both models), and stronger 466 signals of association at lead SNVs at most loci (Extended Data Fig. 4). Of the 277 loci, 11 have not previously been reported in recently published T2D GWAS meta-analyses^{6,10,11} that account 467 for 78.6% of the total effective sample size of this multi-ancestry meta-regression (Extended 468 Data Fig. 3 and Supplementary Note). Of the 100 and 193 loci attaining genome-wide 469 significance ($P < 5 \times 10^{-8}$) in East Asian and European ancestry-specific meta-analyses, 470 respectively, lead SNVs at 94 (94.0%) and 164 (85.0%) demonstrated stronger evidence for 471 472 association (smaller P-value) in the multi-ancestry meta-regression (Extended Data Fig. 5 and 473 Supplementary Note). These results demonstrate the power of multi-ancestry meta-analyses 474 for locus discovery afforded by increased sample size, but also emphasize the importance of 475 complementary ancestry-specific GWAS for identification of associations that are not shared 476 across diverse populations.

477 The conventional genome-wide significance threshold does not allow for different 478 patterns of LD across diverse populations in multi-ancestry meta-analysis. We therefore derived a multi-ancestry genome-wide significance threshold of $P < 5 \times 10^{-9}$ by estimating the effective 479 number of independent SNVs across the five ancestry groups using haplotypes from the 1000 480 481 Genomes Project reference panel¹³ (**Methods**). Of the 277 loci reported in this multi-ancestry 482 meta-regression, 237 attained the more stringent significance threshold, which we considered 483 for downstream analyses. Through approximate conditional analyses, conducted using 484 ancestry-matched LD reference panels for each GWAS, we partitioned associations at the 237 485 loci into 338 distinct signals that were each represented by an index SNV at the same multi-486 ancestry genome-wide significance threshold (Methods, Supplementary Tables 6-8, and 487 Supplementary Note). Allelic effect estimates for distinct association signals from approximate 488 conditional analyses undertaken in admixed ancestry groups were robust to the choice of reference panel (Supplementary Note). 489

490

491 Allelic-effect heterogeneity across ancestry groups. Allelic-effect heterogeneity between 492 ancestry groups can occur for several reasons, including differences in LD with causal variants 493 or interactions with environment or polygenic background across diverse populations. An 494 advantage of the multi-ancestry meta-regression model is that heterogeneity can be partitioned into two components. The first captures heterogeneity that is correlated with 495 496 genetic ancestry (i.e. can be explained by the three axes of genetic variation). The second 497 reflects residual heterogeneity due to differences in geographical location (for example 498 different environmental exposures) and study design (for example different phenotype 499 definition, case-control ascertainment, or covariate adjustments between GWAS). We observed 500 136 (40.2%) distinct T2D associations with nominal evidence ($P_{HET} < 0.05$) of ancestry-correlated heterogeneity compared to 16.9 expected by chance (binomial test $P < 2.2 \times 10^{-16}$). In contrast, 501 there was nominal evidence of residual heterogeneity at just 27 (8.0%) T2D association signals 502 (binomial test P = 0.0037), suggesting that differences in allelic effect size between GWAS are 503

504 more likely due to factors related to genetic ancestry than to geography and/or study design 505 (**Supplementary Note**).

506

Population diversity improves fine-mapping resolution. We sought to quantify the 507 508 improvement in fine-mapping resolution offered by increased sample size and population 509 diversity in the multi-ancestry meta-regression. For each of the 338 distinct signals, we first 510 derived multi-ancestry and European ancestry-specific credible sets of variants that account for 511 99% of the posterior probability (π) of driving the T2D association under a uniform prior model of causality (Methods). Multi-ancestry meta-regression substantially reduced the median 99% 512 credible set size from 35 variants (spanning 112 kb) to 10 variants (spanning 26 kb), and 513 514 increased the median posterior probability ascribed to the index SNV from 24.3% to 42.0%. The 515 99% credible sets for 266 (78.7%) distinct T2D associations were smaller in the multi-ancestry meta-regression than in the European ancestry-specific meta-analysis, while a further 26 (7.7%) 516 517 signals were resolved to a single SNV in both (Fig. 1, Supplementary Table 9, and 518 **Supplementary Note**). Causal variant localization was also more precise in the multi-ancestry 519 meta-regression than a meta-analysis of GWAS of European and East Asian ancestry, which 520 together account for 79.5% of the total effective sample size, highlighting the important 521 contribution of the most under-represented ancestry groups (African, Hispanic, and South Asian) to fine-mapping resolution (Fig. 1 and Supplementary Note). 522 523 We next attempted to understand the relative contributions of population diversity and 524 sample size to these improvements in fine-mapping resolution at the 266 distinct T2D associations that were more precisely localized after the multi-ancestry meta-regression. We 525 526 down-sampled studies contributing to the multi-ancestry meta-regression to approximate the 527 effective sample size of the European ancestry-specific meta-analysis, while maintaining the 528 distribution of population diversity (**Methods** and **Supplementary Table 10**). The associations 529 were better resolved in the down-sampled multi-ancestry meta-regression at 137 signals 530 (51.5%), compared with 119 signals (44.7%) in the European ancestry-specific meta-analysis 531 (Fig. 1 and Supplementary Table 11). These results highlight the value of diverse populations 532 for causal variant localization in multi-ancestry meta-analysis, emphasizing the importance of 533 increased sample size and differences in LD structure and allele frequency distribution between 534 ancestry groups that has also been reported for other complex human traits¹⁶.

535

536 Multi-ancestry fine-mapping to single variant resolution. Previous T2D GWAS have demonstrated improved localization of causal variants through integration of fine-mapping data 537 with genomic annotation^{6,17}. By mapping SNVs to three categories of functional and regulatory 538 539 annotation, with an emphasis on diabetes-relevant tissues¹⁸, we observed significant joint enrichment (P < 0.00023, Bonferroni correction for 220 annotations) for T2D associations 540 541 mapping to protein coding exons, binding sites for NKX2.2, FOXA2, EZH2, and PDX1, and four 542 chromatin states in pancreatic islets that mark active enhancers, active promoters, and transcribed regions (Methods, Extended Data Fig. 6 and Supplementary Table 12). We used 543 the enriched annotations to derive a prior model for causality, and redefined 99% credible sets 544 545 of variants for each distinct signal (Methods and Supplementary Table 13). Annotation-546 informed fine-mapping reduced the size of the 99% credible set, compared to the uniform prior, at 144 (42.6%) distinct association signals (Extended Data Fig. 7), and decreased the 547

median from 10 variants (spanning 26 kb) to 8 variants (spanning 23 kb). For 184 (54.4%)
signals, a single SNV accounted for >50% of the posterior probability of the T2D association
(Supplementary Table 14). At 124 (36.7%) signals, >80% of the posterior probability could be
attributed to a single SNV.

552

553 Missense variants implicate candidate causal genes. After annotation-informed multi-ancestry fine-mapping, 19 of the 184 SNVs accounting for >50% of the posterior probability of the T2D 554 association were missense variants (Supplementary Table 15). Two of these implicate novel 555 candidate causal genes for the disease: MYO5C p.Glu1075Lys (rs3825801, P = 3.8 x 10^{-11} , π = 556 69.2%) at the *MYO5C* locus, and *ACVR1C* p.IIe482Val (rs7594480, $P = 4.0 \times 10^{-12}$, $\pi = 95.2\%$) at 557 the *CYTIP* locus. *ACVR1C* encodes ALK7, a transforming growth factor-β receptor, 558 overexpression of which induces growth inhibition and apoptosis of pancreatic β -cells¹⁹; 559 ACVR1C p.IIe482Val has been previously associated with body fat distribution²⁰. The multi-560 561 ancestry meta-regression also highlighted examples of previously reported associations that 562 were better resolved by fine-mapping across diverse populations, including SLC16A11, KCNJ11-

- 563 ABCC8, and ZFAND3-KCNK16-GLP1R (Supplementary Note).
- 564

565 Multi-omics integration highlights candidate effector genes. We next sought to take

advantage of the improved fine-mapping resolution offered by the multi-ancestry meta regression to extend insights into candidate effector genes, tissue specificity, and mechanisms

through which regulatory variants at non-coding T2D association signals impact disease risk. We

569 integrated annotation-informed fine-mapping data with molecular quantitative trait loci (QTLs),

in *cis*, for: (i) circulating plasma proteins (pQTLs)²¹; and (ii) gene expression (eQTLs) in diverse

tissues, including pancreatic islets, subcutaneous and visceral adipose, liver, skeletal muscle,
 and hypothalamus^{22,23} (Methods). Bayesian colocalization²⁴ of each pair of distinct T2D

and hypothalamus^{22,23} (Methods). Bayesian colocalization²⁴ of each pair of distinct T2D
 associations and molecular QTLs identified 97 candidate effector genes at 72 signals with

posterior probability π_{COLOC} > 80% (Supplementary Tables 16 and 17). The colocalizations

reinforced evidence supporting several genes previously implicated in T2D through detailed

576 experimental studies, including *ADCY5*, *STARD10*, *IRS1*, *KLF14*, *SIX3*, and *TCF7L2*²⁵⁻²⁹. A single

candidate effector gene was implicated at 49 T2D association signals, of which 10 colocalized
with eQTLs across multiple tissues: *CEP68*, *ITGB6*, *RBM6*, *PCGF3*, *JAZF1*, *ANK1*, *ABO*, *ARHGAP19*,

579 *PLEKHA1* and *AP3S2*. In contrast, we observed that *cis*-eQTLs at 44 signals were specific to one

tissue (24 to pancreatic islets, 11 to subcutaneous adipose, five to skeletal muscle, two to

visceral adipose, and one each to liver and hypothalamus), emphasizing the importance of

582 conducting colocalization analyses across multiple tissues. Genome-wide promoter-focused

chromatin confirmation capture data (pcHi-C) from pancreatic islets, subcutaneous adipose,
 and liver (equivalent data are not available in hypothalamus and visceral adipose)³⁰⁻³² provided
 complementary support for several candidate effector genes (Supplementary Table 18 and
 Supplementary Note). These results demonstrate how the increased fine-mapping resolution
 afforded by our multi-ancestry meta-analysis can be integrated with diverse molecular data

resources to reveal putative mechanisms underlying T2D susceptibility.

589 At the *BCAR1* locus, multi-ancestry fine-mapping resolved the T2D association signal to a 590 99% credible set of nine variants. These variants overlap a chromatin accessible snATAC-seq 591 peak in human pancreatic acinar cells³³ and an enhancer element in human pancreatic islets 592 that interacts with an active promoter upstream of the pancreatic exocrine enzyme chymotrypsin B2 gene CTRB2³¹. The observations in bulk pancreatic islets are likely to have 593 arisen due to exocrine (acinar cell) contamination since single-cell data do not support the 594 expression of CTRB2 in endocrine cells (Fig. 2). The T2D association signal also colocalized with 595 596 a *cis*-pQTL for circulating plasma levels of chymotrypsin B1 (CTRB1, π_{COLOC} = 98.6%). 597 Interestingly, by extending our colocalization analyses at this locus to trans-pQTLs, we found 598 that variants driving the T2D association signal also regulate levels of three other pancreatic 599 secretory enzymes produced by the acinar cells and involved in the digestion of ingested fats 600 and proteins: carboxypeptidase B1 (CPB1, π_{COLOC} = 98.8%), pancreatic lipase related protein 1 (PLRP1, π_{COLOC} = 97.6%), and serine protease 2 (PRSS2, π_{COLOC} = 98.3%). These observations are 601 consistent with an effect of T2D-associated variants at this locus on gene and protein 602 603 expression in the exocrine pancreas, with consequences for pancreatic endocrine function. This is in line with a recent study³⁴ reporting rare mutations in another protein produced by the 604 605 exocrine pancreas, chymotrypsin-like elastase family member 2A, which were found to 606 influence levels of digestive enzymes and glucagon (secreted from alpha cells in pancreatic 607 islets). Taken together, these complementary findings add to a growing body of evidence linking defects in the exocrine pancreas and T2D pathogenesis^{35,36}. 608

609 At the PROX1 locus, multi-ancestry fine-mapping localized the two distinct association signals to just three variants (Fig. 3 and Extended Data Fig. 8). The index SNV at the first signal 610 (rs340874, $P = 1.1 \times 10^{-18}$, $\pi > 99.9\%$) overlaps the *PROX1* promoter in both human liver and 611 pancreatic islets^{18,29}. At the second signal, the two credible set variants map to the same 612 enhancer active in islets and liver (rs79687284, $P = 6.9 \times 10^{-19}$, $\pi = 66.7\%$; rs17712208, $P = 1.4 \times 10^{-19}$ 613 10^{-18} , $\pi = 33.3\%$). Recent studies have demonstrated that the T2D-risk allele at rs17712208 (but 614 615 not rs79687284) results in significant repression of enhancer activity in mouse MIN6³³ and human EndoC- β H1 beta cell models³⁷. Furthermore, this enhancer interacts with the *PROX1* 616 promoter in islets³¹, but not in liver³². Motivated by these observations, we sought to 617 618 determine whether these distinct signals impact T2D risk (via PROX1) in a tissue-specific 619 manner by assessing transcriptional activity of the credible set variants (rs340874, rs79687284, and rs17712208) in human HepG2 hepatocytes and EndoC-βH1 beta cell models using in vitro 620 621 reporter assays (Methods and Fig. 3). At the first signal, we demonstrated significant 622 differences in luciferase activity between alleles at rs340874 in both hepatocytes (33% increase 623 for risk allele, P = 0.0018) and beta cells (24% increase for risk allele, P = 0.027). However, at the 624 second signal, a significant difference in luciferase activity between alleles was observed only 625 for rs17712208 in islets (68% decrease for risk allele, P = 0.00014). Interestingly, there was evidence that the risk allele at rs79687284 could attenuate the effect as the combined effect of 626 627 both risk alleles in the credible set was less severe. In HepG2 cells, both risk alleles increased 628 transcription relative to wild type, although the difference for each variant alone or combined 629 was not statistically significant. Taken together, these results suggest that likely causal variants 630 at these distinct association signals exert their impact on T2D through the same effector gene, PROX1, but act in different tissue-specific manners. 631 632

Transferability of T2D GRS across diverse populations. GRS derived from European ancestry
 GWAS have limited transferability into other population groups in part because of ancestry correlated differences in the frequency and effect of risk alleles³⁸. We took advantage of the

population diversity in DIAMANTE to compare the prediction performance of multi-ancestry 636 and ancestry-specific T2D GRS constructed using lead SNVs at loci attaining genome-wide 637 significance. We selected two studies per ancestry group as test GWAS into which the 638 prediction performance of the GRS was assessed using trait variance explained (pseudo R^2) and 639 640 odds-ratio (OR) per risk score unit. We repeated the multi-ancestry meta-regression and 641 ancestry-specific meta-analyses, after excluding the test GWAS, and defined lead SNVs at loci attaining genome-wide significance ($P < 5 \times 10^{-9}$ for multi-ancestry GRS and $P < 5 \times 10^{-8}$ for 642 ancestry-specific GRS). For each ancestry-specific GRS, we used allelic effect estimates for each 643 lead SNV as weights, irrespective of the population in which the test GWAS was undertaken. 644 However, for the multi-ancestry GRS, we derived weights for each lead SNV that were specific 645 to each test GWAS population by allowing for ancestry-correlated heterogeneity in allelic 646 647 effects (Methods).

As expected, ancestry-specific GRS performed best in test GWAS from their respective 648 649 ancestry group (Fig. 4 and Supplementary Table 19). However, for the ancestry groups with the 650 smallest effective sample size (African, Hispanic, and South Asian), the predictive power of the 651 ancestry-specific GRS was weak (pseudo $R^2 < 1\%$) because the number of lead SNVs attaining genome-wide significance was small. For test GWAS from these under-represented ancestry 652 groups, the European ancestry-specific GRS outperformed the ancestry-matched GRS because: 653 (i) more lead SNVs attained genome-wide significance in the European ancestry meta-analysis; 654 and (ii) the T2D association signals represented by these lead SNVs are mostly shared across 655 656 ancestry groups despite differing allele frequencies and LD patterns. Notwithstanding these 657 observations, the greatest predictive power for test GWAS from all ancestry groups was 658 achieved by the multi-ancestry GRS weighted with population-specific allelic effect estimates.

659 We then tested the power of the multi-ancestry GRS to predict T2D status in 129,230 individuals of Finnish ancestry from FinnGen, a population-based biobank from Finland 660 (Methods). Because FinnGen was not part of DIAMANTE, we used association summary 661 662 statistics from the complete meta-regression to derive Finnish-specific allelic effect estimates to 663 use as weights in the multi-ancestry GRS (Extended Data Fig. 9 and Supplementary Table 20). Individuals in the top decile of the GRS were at 5.3-fold increased risk of T2D compared to 664 665 those in the bottom decile. Inclusion of the multi-ancestry GRS with Finnish-specific weights to a predictive model including age, sex, and body mass index (BMI) increased the area under the 666 667 receiver operating characteristic curve (AUROC) from 81.8% to 83.5%. We note that modest 668 increases in AUROC attributable to the GRS over lifestyle/clinical factors in cross-sectional studies can mask impactful improvements in clinical performance, particularly amongst those 669 individuals at the extremes of the GRS distribution who may have especially high lifetime 670 671 disease risk and/or be prone to earlier disease onset³⁹. In FinnGen, age impacted the power of a 672 predictive model including the T2D GRS, sex and BMI: the AUROC decreased from 86.9% in individuals under 50 years old to 73.1% in those over 80 years old (Supplementary Table 21). 673 674 Each unit of the weighted GRS was associated with 1.24 years earlier age of T2D diagnosis (P =7.1 x 10⁻⁵⁷), indicating that those with a higher genetic burden are more likely to be affected 675 earlier in life. 676

677

678 Positive selection of T2D risk alleles. Previous investigations⁴⁰ have concluded that historical
 679 positive selection has not had the major impact on T2D envisaged by the thrifty genotype

hypothesis⁴¹. We sought to re-evaluate the evidence for positive selection of T2D risk alleles 680 681 across our expanded collection of distinct multi-ancestry association signals. We fitted demographic histories to haplotypes for each population in the 1000 Genomes Project 682 reference panel¹³ using Relate⁴². We quantified the evidence for selection for each T2D index 683 SNV by assessing the extent to which the mutation has more descendants than other lineages 684 685 that were present when it arose (Methods). This approach is well powered to detect positive selection acting on polygenic traits over a period of a few thousand to a few tens of thousands 686 of years. We detected evidence of selection (P < 0.05) in four of the five African ancestry 687 populations in the 1000 Genomes Project reference panel (but not other ancestry groups) 688 689 towards increased T2D risk (Fig. 5). Given that T2D, itself, is likely to have been an advantageous phenotype only via pleiotropic variants acting through beneficial traits, we tested 690 691 for association of index SNVs at distinct T2D signals with phenotypes available in the UK Biobank⁴³ (Methods and Extended Data Fig. 10). We found that T2D risk alleles that were also 692 693 associated with increased weight (and other obesity-related traits) generally displayed more 694 recent origin when compared to the genome-wide mutation age distribution at the same 695 derived allele frequency (P < 0.05 in all African ancestry populations), consistent with positive 696 selection (Extended Data Fig. 10). Excluding these weight-related SNVs removed the selection 697 signature observed in African ancestry populations. These observations are consistent with 698 positive selection of T2D risk alleles that has been driven by the promotion of energy storage and usage appropriate to the local environment⁴⁴. Outside Africa, our analysis yields no 699 700 evidence for selection of T2D risk alleles. This suggests the absence of a selective advantage 701 outside Africa, or alternatively, that the selective advantage is old and now masked in the 702 relatively more strongly bottlenecked groups outside Africa. Further work is needed to 703 characterize the specific pathways responsible for this adaptation and its finer-scale geographic 704 impact.

705 706

707 DISCUSSION

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709 In consideration of the global burden of T2D, the DIAMANTE Consortium assembled the most ancestrally diverse collection of GWAS of the disease to date. We implemented a powerful 710 meta-regression approach¹⁵ to enable aggregation of GWAS summary statistics across diverse 711 populations that allows for heterogeneity in allelic effects on disease risk that is correlated with 712 ancestry. By representing the ancestry of each study as multidimensional and continuous axes 713 of genetic variation, the meta-regression model is not restricted to broad continental ancestry 714 715 categories and can allow for finer-scale differences between GWAS within ancestry groups⁴⁵. Our study demonstrated the advantages of applying this approach to ancestrally diverse GWAS 716 in DIAMANTE with regard to: (i) discovery of association signals that are shared across 717 718 populations, through increased sample size and by reducing the genomic control inflation due 719 to residual stratification; (ii) defining the extent of heterogeneity in allelic effects at distinct 720 association signals; (iii) allowing for LD-driven heterogeneity to enable fine-mapping of causal 721 variants; and (iv) deriving population-specific weights that substantially improve the transferability of multi-ancestry GRS over ancestry-specific GRS. Our analyses considered SNVs 722 present in the 1000 Genomes Project¹³ and Haplotype Reference Consortium¹⁴ reference 723

panels used for imputation, which potentially excludes low-frequency population-specific

variants, but which provides a uniform "backbone" of variants for fine-mapping association

signals that are shared across multiple population groups. The contribution of population-

specific variants that do not overlap reference panels are more fully assessed in complementary

- ancestry-specific meta-analyses, such as those in European and East Asian components of
- 729 DIAMANTE^{6,10}. Further development of fine-mapping methods is required to localize such
- population-specific causal variants in multi-ancestry meta-analysis⁴⁶.

Our study has extended knowledge of T2D genetics over previous efforts that include 731 GWAS that have contributed to our multi-ancestry meta-analysis^{6,10,11}, demonstrating the 732 opportunities to deliver new biological insights and identify novel target genes and mechanisms 733 734 through which genetic variation impacts on disease risk. Annotation-informed multi-ancestry 735 fine-mapping resolved 54.4% of distinct T2D association signals to a single variant with >50% posterior probability. Through integration of these fine-mapping data with molecular QTL 736 737 resources, we identified a total of 117 candidate causal genes at T2D loci, of which 40 were not 738 reported in complementary analyses undertaken in previous efforts (Supplementary Note). 739 Formal Bayesian colocalization analyses across diverse tissues highlighted complex cell-type 740 specific mechanisms through which regulatory variants at non-coding T2D association signals impact disease risk, exemplified by the BCAR1 and PROX1 loci, and lay the foundations for 741 742 future functional investigations. Our study is the first to demonstrate the advantages of a GRS derived from multi-ancestry meta-regression for T2D prediction across five major ancestry 743 744 groups. Finally, we built on our expanded collection of distinct multi-ancestry association signals to demonstrate evidence of positive selection of T2D risk alleles in African populations 745 that may have been driven by the promotion of energy storage and usage through adaptation 746

747 to the local environment.748 Multi-ancestry meta-analysis maxin

Multi-ancestry meta-analysis maximizes power to detect association signals that are 749 shared across ancestry groups. However, by modelling heterogeneity in allelic effects across 750 ancestries, our meta-regression approach can also allow for association signals that are driven 751 by ancestry-specific causal variants, although power will be limited by the sample size available 752 in that ancestry group. Ancestry-specific variants tend to have lower frequency, with the result 753 that discovery of T2D associations that are unique to African, Hispanic, or South Asian ancestry groups in our study will have been limited to those with relatively large effects. To address this 754 limitation, it remains essential that the human genetics research community continues to 755 756 bolster GWAS collections in underrepresented populations that often suffer the greatest 757 burden of disease and to further expand diversity in imputation reference panels, as exemplified by the Trans-Omics for Precision Medicine (TOPMed) Program⁴⁷. Increasing 758 759 diversity in genetic research will ultimately provide a more comprehensive and refined view of 760 the genetic contribution to complex human traits, powering understanding of the molecular and biological processes underlying common diseases, and offering the most promising 761 762 opportunities for clinical translation of GWAS findings to improve global public health. 763

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765	CONSORTIA
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767	FinnGen
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769	Sina Rüeger ¹⁴ and Pietro della Briotta Parolo ¹⁴
770	
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772	
773	
774	eMERGE Consortium
775	
776	Yoonjung Yoonie Joo ^{68,69} , Abel N. Kho ^{144,145} , and M. Geoffrey Hayes ^{68,247,248}
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792	AUTHOR CONTRIBUTIONS
793	DIAMANTE Consortium co-ordination: A Mabaian MIM A P.M. Manuscript preparation: A
795	Mahajan CNS W Zhang MCYN IEP HK GZY S Rüeger IS ALG MB IIR
796	MLM. A.P.M. Co-ordination of ancestry-specific GWAS collections: A. Mahaian, C.N.S., W.
797	Zhang, M.C.Y.N., L.E.P., D.W.B., J.E.B., J.C.C., X.S., M.B. <i>Central analysis group:</i> A. Mahajan,
798	C.N.S., W. Zhang, M.C.Y.N., L.E.P., H.K., Y.J.K., M. Horikoshi, J.M.M., D.T., S. Moon, SH.K.,
799	N.R.R., N.W.R., M. Loh, BJ.K., J. Flanagan, J.B.M., K.L.M., J.E.B., J.C.C., X.S., M.B., J.I.R., M.I.M.,
800	A.P.M. PROX1 functional analyses: G.Z.Y., F.A., J.M.T., A.L.G. GRS analyses in FinnGen: S. Rüeger,
801	P.d.B.P. Selection analyses: L.S., S.R.M. Single cell chromatin accessibility data: J. Chiou, D.G.,
802	S.P., M. Sander, K.J.G. Islet promoter HiC data generation: I.ME., J. Ferrer. Study-level primary
803	analyses: A. Mahajan, C.N.S., W. Zhang, M.C.Y.N., L.E.P., Y.J.K., M. Horikoshi, J.M.M., D.T., S.
804	Moon, SH.K., K. Lin, F.B., M.H.P., F.T., J.N., X.G., A. Lamri, M.N., R.A.S., JJ.L., A.HG., M. Graff,
805	JF.C., E.J.P., J.Y., L.F.B., Y.T., Y.H., V.S., J.P.C., M.K., N.G., E.M.S., I.P., T.S., M.W., C. Sarnowski,
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833 COMPETING INTERESTS

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835 A. Mahajan is now an employee of Genentech and a holder of Roche stock. R.A.S. is now an 836 employee of GlaxoSmithKline. V.S. is an employee of deCODE genetics/Amgen Inc. L.S.E. is now 837 an employee of Bristol Myers Squibb. J.S.F. has consulted for Shionogi Inc. T.M.F has consulted 838 for Sanofi, Boerhinger Ingelheim and received funding from GSK. H.C.G. holds the McMaster-Sanofi Population Health Institute Chair in Diabetes Research and Care; reports research grants 839 from Eli Lilly, AstraZeneca, Merck, Novo Nordisk and Sanofi; honoraria for speaking from 840 AstraZeneca, Boehringer Ingelheim, Eli Lilly, Novo Nordisk, DKSH, Zuellig, Roche, and Sanofi; 841 842 and consulting fees from Abbott, AstraZeneca, Boehringer Ingelheim, Eli Lilly, Merck, Novo Nordisk, Pfizer, Sanofi, Kowa and Hanmi. M. Ingelsson is a paid consultant to BioArctic AB. R.L.-843 844 G. is a part-time consultant of Metabolon Inc. A.E.L. is now an employee of Regeneron Genetics 845 Center, LLC and holds shares in Regeneron Pharmaceuticals. M.A.N. currently serves on the scientific advisory board for Clover Therapeutics and is an advisor to Neuron23 Inc. S.R.P. has 846 847 received grant funding from Bayer Pharmaceuticals, Philips Respironics and Respicardia. N.S. has consulted for or been on speakers bureau for Abbott, Amgen, Astrazeneca, Boehringer 848 Ingelheim, Eli Lilly, Hanmi, Novartis, Novo Nordisk, Sanofi and Pfizer and has received grant 849 funding from Astrazeneca, Boehringer Ingelheim, Novartis and Roche Diagnostics. A.M.S. 850 receives funding from Seven Bridges Genomics to develop tools for the NHLBI BioData Catalyst 851 consortium. G.T. is an employee of deCODE genetics/Amgen Inc. U.T. is an employee of deCODE 852

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- 876 Lung, and Blood Institute, the National Institutes of Health, or the US Department of Health and
- 877 Human Services.

- 878 FIGURE LEGENDS
- 879

880 Figure 1 | Comparison of fine-mapping resolution for distinct association signals for T2D

obtained from ancestry-specific meta-analysis and multi-ancestry meta-regression. a, Each 881 882 point corresponds to a distinct association signal, plotted according to the \log_{10} credible set size 883 in the multi-ancestry meta-regression on the x-axis and the \log_{10} credible set size in the 884 European ancestry meta-analysis on the y-axis. The 266 (78.7%) signals above the dashed y = x885 line were more precisely fine-mapped in the multi-ancestry meta-regression. b, We "downsampled" the multi-ancestry meta-regression to the effective sample size of the European 886 ancestry-specific meta-analysis. Each point corresponds to one of the 266 signals that were 887 888 more precisely fine-mapped in the multi-ancestry meta-regression. The 137 (51.5%) signals 889 above the dashed y = x line were more precisely fine-mapped in "down-sampled" multi-890 ancestry meta-regression than the equivalent sized European ancestry-specific meta-analysis. c, 891 Properties of 99% credible sets of variants driving each distinct association signal in European 892 ancestry-specific meta-analysis, combined East Asian and European ancestry meta-analysis, and 893 multi-ancestry meta-regression. The inclusion of the most under-represented ancestry groups 894 (African, Hispanic and South Asian) in the multi-ancestry meta-regression reduced the median

- size of 99% credible sets and increased the median posterior probability ascribed to index SNVs.
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897 Figure 2 | T2D association signal at the *BCAR1* locus colocalizes with multiple circulating

- plasma pQTLs. a, Signal plot for T2D association from multi-ancestry meta-regression of 898 180,834 cases and 1,159,055 controls of diverse ancestry. Each point represents an SNV, 899 900 plotted with their *P*-value (on a \log_{10} scale) as a function of genomic position (NCBI build 37). 901 Gene annotations are taken from the University of California Santa Cruz genome browser. 902 Recombination rates are estimated from the Phase II HapMap. **b**, Fine-mapping of T2D 903 association signal from multi-ancestry meta-regression. Each point represents an SNV plotted 904 with their posterior probability of driving T2D association as a function of genomic position 905 (NCBI build 37). Chromatin states are presented for four diabetes-relevant tissues: active TSS 906 (red), flanking active TSS (orange red), strong transcription (green), weak transcription (dark 907 green), genic enhancers (green yellow), active enhancer (orange), weak enhancer (yellow), 908 bivalent/poised TSS (Indian red), flanking bivalent TSS/enhancer (dark salmon), repressed 909 polycomb (silver), weak repressed polycomb (Gainsboro), guiescent/low (white). c, Schematic 910 presentation of the single *cis*- and multiple *trans*- effects mediated by the *BCAR1* locus on plasma proteins and the islet chromatin loop between islet enhancer and promoter elements 911 912 near CTRB2. d, Signal plots for four circulating plasma proteins that colocalize with the T2D 913 association in 3,301 European ancestry participants from the INTERVAL study. Each point 914 represents an SNV, plotted with their P-value (on a log₁₀ scale) as a function of genomic 915 position (NCBI build 37). e, Expression of genes (transcripts per million, TPM) encoding 916 colocalized proteins in islets, pancreas and whole blood.
- 917

Figure 3 | Defining causal molecular mechanisms at the *PROX1* locus. a, Signal plot for two
 distinct T2D associations from multi-ancestry meta-regression of 180,834 cases and 1,159,055
 controls of diverse ancestry. Each point represents an SNV, plotted with their *P*-value (on
 a -log₁₀ scale) as a function of genomic position (NCBI build 37). Index SNVs are represented by

922 the blue and purples diamonds. All other SNVs are colored according to the LD with the index 923 SNVs in European and East Asian ancestry populations. Gene annotations are taken from the 924 University of California Santa Cruz genome browser. b, Fine-mapping of T2D association signals from multi-ancestry meta-regression. Each point represents a SNV plotted with their posterior 925 926 probability of driving each distinct T2D association as a function of genomic position (NCBI build 927 37). The 99% credible sets for the two signals are highlighted by the purple and blue diamonds. 928 Chromatin states are presented for four diabetes-relevant tissues: active TSS (red), flanking 929 active TSS (orange red), strong transcription (green), weak transcription (dark green), genic 930 enhancers (green yellow), active enhancer (orange), weak enhancer (yellow), bivalent/poised 931 TSS (Indian red), flanking bivalent TSS/enhancer (dark salmon), repressed polycomb (silver), 932 weak repressed polycomb (Gainsboro), guiescent/low (white). c, Transcriptional activity of the 933 99 credible set variants at the two T2D association signals in human HepG2 hepatocytes and 934 EndoC- β H1 beta cell models obtained from *in vitro* reporter assays. Biological replicates: n = 3. 935 Technical replicates: n = 3. WT, wild-type (non-risk allele/haplotype); GFP, green fluorescent 936 protein (negative control); EV, empty vector (baseline). Height of bar represents mean. Error 937 bars represent standard error of the mean. Differences in luciferase activity between groups 938 were tested using two-tailed two-sample t-tests, where P < 0.05 was considered statistically 939 significant. d, Expression of PROX1 (transcripts per million, TPM) across a range of diabetes-940 relevant tissues.

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942 Figure 4 | Transferability of multi-ancestry and ancestry-specific GRS into GWAS across

diverse population groups. Each GRS was constructed using lead SNVs attaining genome-wide 943 significance ($P < 5 \times 10^{-9}$ for multi-ancestry GRS and $P < 5 \times 10^{-8}$ for ancestry-specific GRS). For 944 945 the multi-ancestry GRS, population-specific allelic effects on T2D were estimated from the meta-regression to generate different GRS weights for each test GWAS. For each ancestry-946 947 specific GRS, weights were generated from allelic effect estimates obtained from fixed-effects 948 meta-analysis. **a**, The trait variance explained (pseudo R^2) by each GRS was assessed in two test 949 GWAS from each ancestry group. b, The multi-ancestry GRS out-performed ancestry-specific GRS into all test GWAS, reflecting the shared genetic contribution to T2D across diverse 950 951 populations, despite differing allele frequencies and LD patterns.

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Figure 5 | Positive selection acting on T2D index SNVs. a, Evidence of selection from Relate 953 954 towards increased T2D risk is restricted to African ancestry populations and is explained by 955 those SNVs that are associated with increased weight. **b**, T2D risk alleles that are associated with increased weight are particularly young for their derived allele frequency (DAF). 956 957 Population abbreviations (sample sizes): ESN (98), Esan in Nigeria; GWD (112), Gambian in 958 Western Divisions of the Gambia; LWK (98), Luhya in Webuye, Kenya; MSL (84), Mende in Sierra 959 Leone; YRI (107), Yoruba in Ibadan, Nigeria; BEB (85), Bengali in Bangladesh; GIH (102), Gujarati 960 Indian from Houston, Texas; ITU (101), Indian Telegu from the UK; PJL (95), Punjabi from Lahore, Pakistan; STU (101), Sri Lankan Tamil from the UK; CDX (92), Chinese Dai in 961 Xishuangbanna, China; CHB (102), Han Chinese in Beijing, China; CHS (104), Southern Han 962 Chinese; JPT (103), Japanese in Tokyo, Japan; KHV (98), Kinh in Ho Chi Min City, Vietnam; CEU 963 964 (98), Utah residents with Northern and Western European ancestry; FIN (98), Finnish in Finland; GBR (90), British in England and Scotland; IBS (106), Iberian population in Spain; TSI (106),
Toscani in Italy.

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- 1076 METHODS
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Ethics statement. All human research was approved by the relevant Institutional Review Boards
 and conducted according to the Declaration of Helsinki. All participants provided written
 informed consent. Study-level ethics statements are provided in the Supplementary Note.

1082 Study-level analyses. Individuals were assayed with a range of GWAS genotyping arrays, with sample and SNV quality control (QC) undertaken within each study (Supplementary Tables 2 1083 and 4). Most GWAS were undertaken with individuals from one ancestry group (Supplementary 1084 1085 Table 1), where population outliers were excluded using self-reported and genetic ancestry. For the remaining multi-ancestry GWAS (Supplementary Table 1), individuals were first assigned to 1086 1087 an ancestry group using both self-reported and genetic ancestry, and analyses were then 1088 undertaken separately within each ancestry group. For each ancestry-specific GWAS, samples 1089 were pre-phased and imputed up to reference panels from the 1000 Genomes Project (phase 1, March 2012 release; phase 3, October 2014 release)^{12,13}, Haplotype Reference Consortium¹⁴, or 1090 population-specific whole-genome sequencing⁴⁸⁻⁵⁰ (Supplementary Table 4). SNVs with poor 1091 imputation quality and/or minor allele count <5 were excluded from downstream association 1092 analyses (Supplementary Table 4). Association with T2D was evaluated in a regression 1093 1094 framework, under an additive model in the dosage of the minor allele, with adjustment for age 1095 and sex (where appropriate), and additional study-specific covariates (Supplementary Table 4). 1096 Analyses accounted for structure (population stratification and/or familial relationships) by: (i) 1097 excluding related samples and adjusting for principal components derived from a genetic relatedness matrix (GRM) as additional covariates in the regression model; or (ii) incorporating 1098 a random effect for the GRM in a mixed model (Supplementary Table 4). Allelic effects and 1099 1100 corresponding standard errors that were estimated from a linear (mixed) model were 1101 converted to the log-odds scale⁵¹. Study-level association summary statistics (*P*-values and 1102 standard error of allelic log-ORs) were corrected for residual structure, not accounted for in the regression analysis, by means of genomic control⁵² if the inflation factor was >1 1103 1104 (Supplementary Table 4).

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Multi-ancestry meta-analyses. To account for the different reference panels used for
 imputation, we considered autosomal bi-allelic SNVs that overlap the 1000 Genomes Project
 reference panel (phase 3, October 2014 release)¹³ and the Haplotype Reference Consortium
 reference panel¹⁴. We considered only those SNVs with MAF > 0.5% in haplotypes in at least
 one of the five ancestry groups (Supplementary Table 22) in the 1000 Genomes Project (phase
 3, October 2014 release)¹³. We excluded SNVs that differed in allele frequency by >20% when
 comparing reference panels in the same subsets of samples.

1113The most powerful methods for discovery of novel loci through multi-ancestry meta-1114analysis allow for potential allelic effect heterogeneity between ancestry groups that cannot be1115accommodated in a fixed-effects model⁵³. Random-effects meta-analysis allows for1116"unstructured" heterogeneity, but cannot allow for the expectation that GWAS from the same1117ancestry group are likely to have more similar allelic effects than those from different ancestry1118groups. Some of these limitations could be addressed with a two-stage hierarchical model1119(within and then between ancestry). However, we preferred a meta-regression approach,

1120 implemented in MR-MEGA¹⁵, which models allelic effect heterogeneity that is correlated with

- 1121 genetic ancestry by including axes of genetic variation as covariates to capture ancestral
- 1122 diversity between GWAS. We constructed a distance matrix of mean effect allele frequency
- differences between each pair of GWAS across a subset of 386,563 SNVs reported in all studies.
- 1124 We implemented multi-dimensional scaling of the distance matrix to obtain three principal
- 1125 components that defined axes of genetic variation to separate GWAS from the five ancestry 1126 groups (**Extended Data Fig. 2**).
- 1127 For each SNV, we modelled allelic log-ORs across GWAS in a linear regression framework, weighted by the inverse of the variance of the effect estimates, incorporating the 1128 1129 three axes of genetic variation as covariates. We tested for: (i) association with T2D allowing for allelic effect heterogeneity between GWAS that is correlated with ancestry; (ii) heterogeneity in 1130 1131 allelic effects on T2D between GWAS that is correlated with ancestry; and (iii) residual allelic 1132 effect heterogeneity between GWAS due to unmeasured confounders. We corrected the meta-1133 regression association *P*-values for inflation due to residual structure between GWAS using 1134 genomic control adjustment (allowing for four degrees of freedom): λ_{TA} = 1.052. We included SNVs reported in \geq 50% of the total effective sample size ($N_{TA} \geq$ 246,095) in downstream 1135 1136 analyses.
- 1137 We also aggregated association summary statistics across GWAS via fixed-effects meta-1138 analysis using METAL⁵⁴ and random-effects (RE2 model) meta-analysis using METASOFT⁵⁵. Both 1139 meta-analyses were based on inverse-variance weighting of allelic log-ORs to obtain effect size 1140 estimates. We corrected standard errors for inflation due to residual structure between GWAS 1141 by genomic control adjustment: $\lambda_{TA}^{FE} = 1.253$ and $\lambda_{TA}^{RE} = 1.253$. We assessed evidence for 1142 heterogeneity in allelic effects between GWAS by Cochran's *Q* statistic.
- 1143

1144 **Defining T2D loci.** We initially selected lead SNVs attaining genome-wide significant evidence of 1145 association ($P < 5 \times 10^{-8}$) in the multi-ancestry meta-regression that were separated by at least 1146 500 kb. Loci were first defined by the flanking genomic interval mapping 500 kb up- and 1147 downstream of lead SNVs. Then, where lead SNVs were separated by less than 1 Mb, the 1148 corresponding loci were aggregated as a single locus. The lead SNV for each locus was then 1149 selected as the SNV with minimum association *P*-value.

- 1150
- **Genome-wide significance threshold.** We considered haplotypes from the 1000 Genomes Project reference panel (phase 3, October 2014 release)¹³. We extracted autosomal bi-allelic SNVs that overlapped between reference panels used in study-level analyses. We estimated the effective number of independent SNVs across ancestry groups using LD-pruning in PLINK⁵⁶ to be 9,966,662 at $r^2 > 0.5^{57}$. We therefore chose a multi-ancestry genome-wide significance threshold by Bonferroni correction for the effective number of SNVs as $P < 5 \times 10^{-9}$. Exemplar power calculations are provided in the **Supplementary Note**.
- 1158
- **Dissection of distinct multi-ancestry association signals.** We used iterative approximate
- 1160 conditioning, implemented in GCTA⁵⁸, making use of forward selection and backward
- elimination, to identify index SNVs at multi-ancestry genome-wide significance ($P < 5x \pm 0^{-9}$).
- 1162 We used haplotypes from the 1000 Genomes Project reference panel (phase 3, October 2014
- release)¹³ that were specific to each ancestry group (**Supplementary Table 22**) as a reference

1164 for LD between SNVs across loci in the approximate conditional analysis. Details of the iterative 1165 approximate conditioning are provided in the **Supplementary Note**.

1166

Ancestry-specific meta-analyses. We aggregated association summary statistics across GWAS
 via fixed-effects meta-analysis using METAL⁵⁴ based on inverse-variance weighting of allelic log OR to obtain effect size estimates. Details are provided in the Supplementary Note.

1170

Fine-mapping resolution. Within each locus, we approximated the Bayes' factor⁵⁹, Λ_{ii} , in favor 1171 of T2D association of the *i*th SNV at the *i*th distinct association signal using summary statistics 1172 from: (i) the multi-ancestry meta-regression; (ii) the European ancestry-specific meta-analysis; 1173 1174 and (iii) the combined East Asian and European ancestry meta-analysis. For loci with a single 1175 association signal, association summary statistics were obtained from unconditional analysis. For loci with multiple distinct association signals, association summary statistics were obtained 1176 from approximate conditional analyses. Details of the derivation of approximate Bayes' factors 1177 are provided in the **Supplementary Note**. The posterior probability for the *j*th SNV at the *i*th 1178 distinct signal was then given by $\pi_{ij} \propto \Lambda_{ij}$. We derived a 99% credible set⁶⁰ for the *i*th distinct 1179 association signal by: (i) ranking all SNVs according to their posterior probability π_{ii} ; and (ii) 1180 including ranked SNVs until their cumulative posterior probability attains or exceeds 0.99. 1181

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1183 Down-sampled multi-ancestry meta-regression. We selected GWAS contributing to the multi-1184 ancestry meta-regression to approximate the effective sample size of the European ancestry-1185 specific meta-analysis and maintain the distribution of effective sample size across ancestry groups (Supplementary Table 10). The selected GWAS are summarized in the Supplementary 1186 1187 Note. We conducted a "down-sampled" multi-ancestry meta-regression, implemented in MR-MEGA¹⁵, for the selected studies. For each SNV, we modelled allelic log-ORs across GWAS in a 1188 linear regression framework, weighted by the inverse of the variance of the effect estimates, 1189 incorporating the same three axes of genetic variation as covariates (Extended Data Fig. 2). We 1190 1191 corrected the meta-regression association P-values for inflation due to residual structure 1192 between the selected GWAS using genomic control adjustment (allowing for four degrees of freedom): λ_{TA*} = 1.012. For each distinct association signal identified in the complete multi-1193 1194 ancestry meta-regression, we derived a 99% credible set⁶⁰ using association summary statistics from the down-sampled multi-ancestry meta-regression. Details of the fine-mapping procedure 1195 1196 are provided in the Supplementary Note.

1197

1198 Enrichment of T2D association signals in genomic annotations. We mapped each SNV across T2D loci to three categories of functional and regulatory annotations: (i) genic regions, as 1199 defined by the GENCODE Project⁶¹, including protein-coding exons, and 3' and 5' UTRs as 1200 different annotations; (ii) chromatin immuno-precipitation sequence (ChIP-seq) binding sites 1201 for 165 transcription factors (161 proteins from the ENCODE Project⁶² and four additional 1202 factors assayed in primary pancreatic islets⁶³); and (iii) 13 unique and recurrent chromatin 1203 1204 states, including promoter, enhancer, transcribed, and repressed regions, in four T2D-relevant 1205 tissues¹⁸ (pancreatic islets, liver, adipose, and skeletal muscle). This resulted in a total of 220 1206 genomic annotations for downstream enrichment analyses. We used fGWAS⁶⁴ to identify a joint

model of enriched annotations across distinct T2D association signals from the multi-ancestry 1207 1208 meta-regression. Details are provided in the **Supplementary Note**.

1209

Annotation informed fine-mapping. Within each locus, for each distinct signal, we recalibrated 1210 1211 the posterior probability of driving the T2D association for each SNV under an annotation-1212 informed prior derived from the joint model of enriched annotations identified by fGWAS. Specifically, for the *j*th SNV at the *i*th distinct signal, the posterior probability $\pi_{ii} \propto \gamma_i \Lambda_{ii}$, 1213 where Λ_{ii} is the Bayes' factor in favor of T2D association. In this expression, the relative 1214

- 1215 annotation-informed prior for the SNV is given by
- 1216 1217

- $\gamma_i = \exp[\sum_k \hat{\beta}_k \, z_{ik}],$
- 1218 where the summation is over the enriched annotations, $\hat{\beta}_k$ is the estimated log-fold enrichment 1219 of the kth annotation from the final joint model, and z_{ik} is an indicator variable taking the value 1220 1221 1 if the *j*th SNV maps to the kth annotation, and 0 otherwise. We derived a 99% credible set⁶⁰
- for the *i*th distinct association signal by: (i) ranking all SNVs according to their posterior 1222
- 1223 probability π_{ii} ; and (ii) including ranked SNVs until their cumulative posterior probability attains or exceeds 0.99. 1224
- 1225
- Dissection of molecular QTLs in diverse tissues. We accessed association summary statistics for 1226 1227 molecular QTLs in diverse tissues from three published resources: (i) 3,622 circulating plasma proteins in 3,301 healthy blood donors of European ancestry from the INTERVAL Study²¹; (ii) 1228 1229 pancreatic islet expression in 420 individuals of European ancestry from the InsPIRE Consortium²³; and (iii) multi-tissue expression in 620 donors from the GTEx Project (release 1230 v7)²², including subcutaneous adipose (328 samples), visceral adipose (273 samples), brain 1231 hypothalamus (108 samples), liver (134 samples), and skeletal muscle (421 samples). We 1232 defined *cis*-molecular QTL as mapping within 1 Mb of the transcription start site of the gene. 1233 Recognising that molecular QTLs may also be driven by multiple causal variants, we dissected 1234 signals for each significant *cis*- and *trans*-pQTL (P < 1.5 x 10⁻¹¹) and for each significant *cis*-eQTL 1235 (FDR *q*-value < 5%) via approximate conditional analyses implemented in GCTA⁵⁸. We used a 1236 genotype reference panel of 6,000 unrelated individuals of white British origin, randomly 1237 selected from the UK Biobank⁴³, to model LD between SNVs. We excluded SNVs from the 1238 1239 reference panel with poor imputation quality (info < 0.4) and/or significant deviation from Hardy-Weinberg equilibrium ($P < 10^{-6}$). We first identified index SNVs for each distinct 1240 molecular QTL signal using the "--cojo-slct" option: $P < 1.5 \times 10^{-11}$ for *cis*- and *trans*-pQTLs; and P 1241 < 5 x 10⁻⁸ for *cis*-eQTLs. For each molecular QTL with multiple index SNVs, we dissected each 1242 distinct signal using GCTA, removing each index SNV, and adjusting for the remainder, using the 1243 "--cojo-cond" option. 1244
- 1245

Colocalization of T2D associations and molecular QTLs. For each distinct T2D association 1246 signal, we used COLOCv3.1²⁴ to assess the evidence for colocalization with: (i) each distinct *cis*-1247 and trans-pQTL signal; and (ii) each distinct cis-eQTL signal across tissues. COLOC assumes that 1248 1249 at most one variant is causal for each distinct T2D association and each distinct molecular QTL,

- 1250 which is reasonable after deconvolution of signals via approximate conditional analyses. Under
- 1251 this assumption, there are five hypotheses: association with neither T2D nor the molecular QTL
- 1252 (H_0) ; association only with T2D (H_1) or the molecular QTL (H_2) ; or association with both T2D and
- 1253 the molecular QTL, driven either by two different causal variants (H_3) or by the same causal
- 1254 variant (H₄). We assumed the default prior probabilities of: (i) 10^{-4} that a variant is causal only
- for T2D or only for the molecular QTL; and (ii) 10⁻⁶ that a variant is causal for both T2D and the molecular QTL. To take account of our annotation-informed prior model of causality, we then
- replaced the Bayes' factor in favor of T2D association, Λ_{ij} , for the *j*th SNV at the *i*th distinct signal by $\pi_{ij}\Psi_i$, where $\Psi_i = \sum_j \Lambda_{ij}$ is the total Bayes' factor for the signal. For the molecular QTLs, approximate Bayes' factors in favor of association for each variant were derived using Wakefield's method⁶⁵. Under this model, COLOC then estimates the posterior probability of
- 1261 colocalization of the T2D association and molecular QTL (i.e. hypothesis H4, denoted π_{COLOC}).
- 1262
- Plasmid transfection and luciferase reporter assay. We experimentally validated 99% credible
 set variants for distinct T2D association signals at the *PROX1* locus using a luciferase reporter
 assay. Briefly, human EndoC-βH1 cells⁶⁶ and human liver cells were grown at 50-60% confluence
 in 24-well plates and were transfected (2 x 10⁵ EndoC-βH1 cells/well and 5 x 10⁴ HepG2
 cells/well) with 500 ng of empty pGL3-Promoter vector (Promega, Charbonnieres, France) or
- pGL3-Promoter-PROX_insert with FuGENE HD (Roche Applied Science, Meylan, France) using a
 FuGENE:DNA ratio of 6:1 according to the manufacturer's instructions.
- 1270 Details are provided in the **Supplementary Note** and at <u>https://www.promega.co.uk/products/l</u> 1271 uciferase-assays/genetic-reporter-vectors-and-cell-lines/pgl3-luciferase-reporter-
- 1272 vectors/?catNum=E1751. Luciferase activities were measured 48 hours after transfection using
- 1273 the Dual-Luciferase Reporter Assay kit (Promega) according to the manufacturer's instructions,
- in half-volume 96-well tray format on an Enspire Multimode Plate Reader (PerkinElmer). The
- 1275 Firefly luciferase activity was normalized to the Renilla luciferase activity obtained by
- 1276 cotransfection of 10 ng of the pGL4.74[hRluc/TK] Renilla luciferase vector (Promega). All
- 1277 experiments were performed in triplicate in three different passages of each cell type.
- 1278 Differences in luciferase activity between groups were tested using two-tailed two-sample t-1279 tests, where P < 0.05 was considered statistically significant.
- 1280

1281 Transferability of GRS across ancestry groups. We selected two studies per ancestry group as test GWAS, prioritizing those with larger effective sample sizes and greater genetic diversity 1282 1283 (Supplementary Note). We repeated the multi-ancestry meta-regression, after excluding the 1284 ten test GWAS, incorporating the same three axes of genetic variation as covariates to account for ancestry. The association P-values from this "reduced" meta-regression were then corrected 1285 1286 for inflation due to residual structure between GWAS by means of genomic control adjustment (allowing for four degrees of freedom): λ_{TA} = 1.037. SNVs reported in \geq 50% of the total 1287 effective sample size of the "reduced" meta-regression ($N_{TE} \ge 179,074$) were included in 1288 downstream analyses. We identified loci attaining genome-wide significant evidence of 1289 1290 association ($P < 5 \times 10^{-9}$) in the "reduced" meta-regression, and the lead SNV for each locus was 1291 selected as the variant with minimum association P-value. For each test GWAS, we next 1292 estimated population-specific "predicted" allelic effects for each lead SNV to be used as weights in the GRS. We also repeated each of the ancestry-specific fixed-effects meta-analyses after 1293

excluding the ten test GWAS, and identified lead SNVs attaining genome-wide significant evidence of association ($P < 5 \times 10^{-8}$). For each test GWAS, we estimated the OR per unit of the population-specific multi-ancestry GRS and each ancestry-specific weighted GRS, and the corresponding percentage of T2D variance explained (pseudo R^2). Details are provided in the **Supplementary Note**.

1299

1300 **Predictive power of GRS in FinnGen.** Individuals from FinnGen were genotyped with Illumina 1301 and Affymetrix arrays, and were imputed up to the Finnish population-specific reference panel 1302 (SISu version 3). We excluded individuals due to non-Finnish ancestry, relatedness, or missing 1303 age and/or sex. We derived Finnish-specific "predicted" allelic effect estimates for each lead SNV from the multi-ancestry meta-regression to be used as weights in calculating the centred 1304 1305 GRS for each individual. We excluded lead SNVs from the GRS that were not reported in 1306 FinnGen. We excluded individuals with missing T2D status or BMI from subsequent analyses, 1307 resulting in a total of 18,111 affected individuals and 111,119 unaffected individuals. We 1308 calculated the variance in T2D status explained (pseudo R^2) and the AUROC (calculated with a 1309 10-fold cross-validation) for models including BMI and/or GRS. We also conducted agestratified analyses and tested for association of the GRS with age of T2D diagnosis. Details are 1310

- 1311 provided in the **Supplementary Note**.
- 1312

Selection analyses. We used Relate⁴² to reconstruct genealogies for haplotypes from the 1000 1313 1314 Genomes Project reference panel (phase 3, October 2014 release)¹³, separately for each 1315 population, after excluding African American and admixed American populations in whom high 1316 levels of admixture are likely to confound selection evidence. We then used P-values calculated 1317 for selection evidence for any variant that segregated in the population and passed quality control filters⁴², which quantify the extent to which the mutation has more descendants than 1318 1319 other lineages that were present when it arose. We tested for evidence of selection for index 1320 SNVs for distinct T2D association signals, which were partitioned into two groups, risk and 1321 protective, according to the direction of the allelic effect when aligned to the derived allele. We also tested for selection on a range of traits available in the UK Biobank⁴³ at the subset of index 1322 1323 SNVs for which the derived allele increased risk of T2D. Details are provided in the 1324 Supplementary Note.

1325

Data availability statement. Association summary statistics from the multi-ancestry meta analysis and annotation-informed fine-mapping are available through the AMP-T2D Knowledge
 Portal (<u>http://www.type2diabetesgenetics.org/</u>) and the DIAGRAM Consortium Data Download
 website (<u>http://diagram-consortium.org/downloads.html</u>).

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