

1 Fine-mapping a genome-wide meta-analysis of 98,374 migraine cases identifies 181  
2 sets of candidate causal variants

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19

## 20 Abstract

21

22 Migraine is a highly prevalent neurovascular disorder for which genome-wide  
23 association studies (GWAS) have identified over one hundred risk loci, yet the  
24 causal variants and genes remain mostly unknown. Here, we meta-analyzed three  
25 migraine GWAS including 98,374 cases and 869,160 controls and identified 122  
26 independent risk loci of which 35 were new. Fine-mapping of a meta-analysis is  
27 challenging because some variants may be missing from some participating studies  
28 and accurate linkage disequilibrium (LD) information of the variants is often not  
29 available. Here, using the exact in-sample LD, we first investigated which statistics  
30 could reliably capture the quality of fine-mapping when only reference LD was  
31 available. We observed that the posterior expected number of causal variants best  
32 distinguished between the high- and low-quality results. Next, we performed fine-  
33 mapping for 102 autosomal risk regions using FINEMAP. We produced high-quality  
34 fine-mapping for 93 regions and defined 181 distinct credible sets. Among the high-  
35 quality credible sets were 7 variants with very high posterior inclusion probability  
36 (PIP > 0.9) and 2 missense variants with PIP > 0.5 (rs6330 in *NGF* and rs1133400 in  
37 *INPP5A*). For 35 association signals, we managed to narrow down the set of  
38 potential risk variants to at most 5 variants.

39

40

## 41 Introduction

42

43 Migraine is a common neurological disorder characterized by recurrent disabling  
44 episodes of severe headache that are typically one-sided, pulsating in nature, and

45 accompanied by other symptoms such as nausea, and hypersensitivity to light  
46 and/or sound. It has two main subtypes, migraine without aura and migraine with  
47 aura. The aura is a reversible visual, sensory or speech disturbance, that typically  
48 occurs before the headache phase. Migraine attacks last usually from 4 to 72 hours,  
49 and can significantly harm daily life of patients<sup>1</sup>. Migraine was ranked as the second  
50 most disabling disease worldwide in terms of years lived with disability by Global  
51 Burden of Diseases Study in 2019<sup>2</sup>. Its lifetime prevalence has been estimated to be  
52 about 15 to 20 % worldwide, and it is three times more common in females than in  
53 males<sup>2</sup>. Family and twin studies estimate the heritability to be about 40%<sup>3</sup>. To date,  
54 over 100 migraine associated loci have been reported by GWAS<sup>4,5,6,7,8,9,10,11,12,13,14</sup>.  
55 The genetic association of migraine has shown a general enrichment in genes highly  
56 expressed in vascular and central nervous system related tissues<sup>15,13</sup> but we lack  
57 detailed information on specific genetic variants that affect the migraine risk.

58

59 Identification of causal genes and variants that have a biological effect on migraine is  
60 crucial for understanding the biology of migraine, and for developing new effective  
61 treatments for the disorder. Here, we aim to narrow down correlated genetic variation  
62 in migraine associated regions to a smaller number of candidate causal variants by  
63 applying statistical fine-mapping<sup>16</sup>. Fine-mapping methods evaluate how plausibly  
64 each variant in the region is among the causal variants by utilizing the observed  
65 association statistics and the LD structure of the region<sup>16</sup>. Multiple methods that can  
66 utilize GWAS summary statistics have been developed, including PAINTOR<sup>17</sup>,  
67 CAVIAR<sup>18</sup>, FINEMAP<sup>19</sup>, JAM<sup>20</sup> and SuSIE<sup>21</sup>. The optimal way to apply fine-mapping  
68 is to compute the LD information from the original GWAS data (in-sample LD), but  
69 when the original genotype data are unavailable, approximate LD information is often

70 obtained from a reference genotype panel (reference LD). However, when reference  
71 LD is used, the discrepancy from the in-sample LD can cause errors in fine-mapping  
72 and this problem becomes more severe as the GWAS sample size grows<sup>22</sup>.

73  
74 Even though large meta-analyses have become a successful way to increase  
75 statistical power of GWAS, they remain difficult to fine-map reliably for several  
76 reasons<sup>23</sup>. First, meta-analyses are combinations of multiple studies and typically no  
77 single analyst has access to the exact in-sample LD of the whole meta-analysis,  
78 which means that reference LD must be used. Second, differences in genotyping  
79 platforms and genotype imputation pipelines between the meta-analyzed studies can  
80 bias the fine-mapping results. Third, some variants included in the meta-analysis  
81 may be present in only a subset of the studies, which leads to variation in information  
82 content of the association statistics of different variants. In a landmark fine-mapping  
83 study on schizophrenia, Trubetskoy et al. (2022)<sup>24</sup> avoided these problems by  
84 collecting all genotype-phenotype data into a single analysis site. Unfortunately, to  
85 our knowledge, no other international disease consortium has been able to create a  
86 comparable analysis environment that would allow an in-sample fine-mapping of a  
87 large meta-analysis. Given that fine-mapping of meta-analysis results typically relies  
88 on reference LD, a crucial question is how we can assess when the results of fine-  
89 mapping based on reference LD are reliable.

90  
91 So far, the largest GWAS meta-analysis on migraine contained 102,084 cases and  
92 771,257 controls from 25 study collections<sup>13</sup>. Unfortunately, we cannot perform  
93 reliable fine-mapping for that meta-analysis, since the in-sample LD is not available.  
94 Instead, we conducted a migraine meta-analysis with 98,374 migraine cases and

95 869,160 controls by combining data from three sources: 23andMe, Inc., FinnGen,  
96 and UK Biobank (UKB). Of these data sets, 23andMe and UKB were included in the  
97 earlier meta-analysis of Hautakangas et al. (2022) while FinnGen was not. Statistical  
98 power of our meta-analysis was comparable to the previous migraine meta-analysis  
99 of Hautakangas et al. (2022), with effective sample sizes of 339,000 and 326,000,  
100 respectively. Importantly, we have the full in-sample LD available for 26 risk loci and  
101 for the remaining risk loci we have the in-sample LD for FinnGen and UKB but not for  
102 23andMe (Table 1). This set-up allowed us to investigate how different LD reference  
103 panels perform compared to the in-sample LD. In particular, we evaluated different  
104 statistics that could be used to assess fine-mapping quality when only reference LD  
105 is available. Finally, we utilized our results to fine-map 102 migraine risk loci to  
106 narrow down the putative causal variants behind the associations. We were able to  
107 get reliable fine-mapping results for 93 out of 102 regions and identified 7 variants  
108 with a high probability (>90%) of being causal and two missense variants, rs6330 in  
109 *NGF* and rs1133400 in *INPP5A*, with a probability > 50% of being causal.

110

111 Table 1. Three study collections included in the migraine meta-analysis.

Study	Ancestry	Cases	Controls	N	Case %	Migraine definition	LD availability
UK Biobank	European, British	10,881	330,169	341,050	0.03	Self-reported	In-sample
23andMe, Inc	European descent	53,109	230,876	283,985	0.19	Self-reported	In-sample for 26/102 fine-map regions
FinnGen R8	European, Finnish	34,385	308,114	342,499	0.10	Medication purchases	In-sample
Meta-analysis	European descent	98,374	869,160	967,534	0.10	Self-reported, medication purchases	In-sample 26/102, reference LD 76/102

112

113

## 114 Results

115

116 We conducted an inverse-variance weighted meta-analysis on migraine by  
117 combining results from the three GWAS (Table 1): UK Biobank (UKB; 10,881 cases  
118 and 330,169 controls), 23andMe, Inc. (53,109 cases and 230,876 controls), and  
119 FinnGen Release 8 (34,385 cases and 308,114 controls). The total sample size is  
120 98,374 migraine cases and 869,160 controls. Before meta-analyzing the data, we  
121 estimated pairwise genetic correlations between the study collections by LD Score  
122 regression (LDSC)<sup>25</sup>. The estimated genetic correlations were 1.00 (s.e. 0.04)  
123 between UKB and 23andMe, 0.84 (s.e. 0.05) between UKB and FinnGen, and 0.87  
124 (s.e. 0.03) between 23andMe and FinnGen. The lower genetic correlation between  
125 FinnGen and the other two studies could be due to differences in the case definitions  
126 (triptan purchases in FinnGen vs. self-reporting in UKB and 23andMe). A  
127 comparable level of genetic correlation (0.81) has been reported before between  
128 primary care and self-reported migraine cases within UKB<sup>26</sup>. Another source of  
129 possible heterogeneity in effect sizes is the difference in genetic ancestry (Finnish in  
130 FinnGen vs. Non-Finnish European in the other two).

131

132 The genomic inflation factor ( $\lambda_{GC}$ ) of the migraine meta-analysis was 1.38. There was  
133 a linear relationship between the association statistic and the LD-score  
134 (Supplementary Fig 1) indicating that the polygenic background of migraine was the  
135 main source of the genomic inflation. However, as the intercept from LDSC was  
136 elevated to 1.09 (s.e. 0.01) from its null value of 1.0, some inflation could also be due  
137 to confounding factors such as cryptic relatedness, population stratification or other  
138 model misspecification. Consequently, we further checked the LDSC intercepts for

139 the individual studies: 1.03 (s.e. 0.01) for 23andMe, 1.00 (s.e. 0.01) for UKB and  
140 1.10 (s.e. 0.01) for FinnGen. The higher intercept for FinnGen could be due to a  
141 different GWAS analysis method (whole genome-regression by REGENIE<sup>27</sup>  
142 including related samples) compared to UKB and 23andMe (logistic regression  
143 excluding related samples). Estimated SNP-heritability was 11.49% (s.e. 0.47%)  
144 from LDSC when population prevalence was assumed to be 16%.

145

146 We followed the locus definition of Hautakangas et al. (2022) and defined the LD-  
147 independent genome-wide significant (GWS;  $P < 5 \times 10^{-8}$ ) risk loci from the meta-  
148 analysis iteratively by choosing the variant with the smallest P-value as an index  
149 variant and excluding all other GWS variants with LD  $r^2 > 0.1$  to that index variant  
150 from further considerations until no GWS variants remained. Next, we formed a high  
151 LD region around each index variant extending to the level of  $r^2 > 0.6$ , and merged  
152 regions that were closer than 250 kb. Lastly, all other GWS variants were included in  
153 their closest region, and the region boundaries were updated, and once again  
154 regions closer than 250 kb were merged (see further details in Methods). Based on  
155 this locus definition, we identified 122 LD-independent risk loci, of which 35 were  
156 new (Table 2), and 87 overlapped with the previously known risk loci (Fig 1,  
157 Supplementary Table 1, Supplementary Figs 2-4)<sup>4,5,6,7,8,9,10,11,12,13,14</sup>.

158 We observed statistically significant heterogeneity ( $P < 0.05/122$ ) in effect sizes  
159 between the study collections only for two lead variants, both of which resided in the  
160 previously known migraine loci (PRDM16 and near ZCCHC14)(Supplementary Table  
161 1, Supplementary Fig 3). As external replication data of 34,807 cases and 193,475  
162 controls, we meta-analyzed data from the Trøndelag Health Study (HUNT)<sup>28</sup> and  
163 IHGC16 migraine meta-analysis excluding the Finnish cohorts and the 23andMe

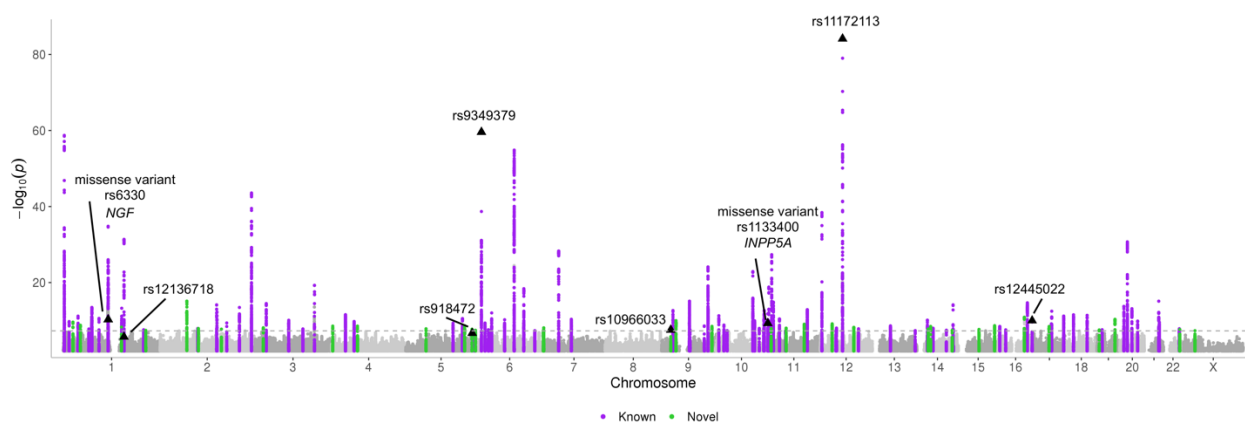
164 data<sup>9</sup>. Of the 35 lead variants of our new loci, 32 were consistent in direction ( $P = 2.1$   
165  $\times 10^{-7}$ , one-sided binomial test) and 17 replicated with  $P < 0.05$  (one-sided test;  
166 Supplementary Table 2) in the replication data. When we meta-analyzed the  
167 discovery and the replication data, 28 out of the 35 novel loci remained GWS  
168 (Supplementary Table 2).

169

170 To define the fine-map regions, we merged together the risk loci that were closer  
171 than 1.5 Mb. This resulted in 102 fine-map regions. To avoid problems due to  
172 varying sample sizes across the variants, we included in fine-mapping only  
173 autosomal SNPs that were available in all three cohorts. This criterion reduced the  
174 number of common variants ( $MAF > 0.05$ ) per regions on average by 19%.

175

176 Figure 1. A Manhattan plot of the inverse-variance weighted fixed effects migraine  
177 meta-analysis including 98,374 cases and 869,160 controls. X-axis presents the  
178 chromosomal location and y-axis the  $-\log_{10}(P\text{-value})$ . Known loci are highlighted in  
179 purple and new loci in green. Variants with posterior inclusion probability (PIP)  $> 0.9$   
180 and missense variants with PIP  $> 0.5$  in high-quality fine-mapping regions are  
181 annotated.



182

183



184 Table 2. New 35 migraine risk loci identified from the meta-analysis of 98,374  
185 migraine cases and 869,160 controls.

Locus name	RSID	Chromosome	Position GRCh37	Effect allele	Other allele	Effect allele frequency	Log-odds ratio	S.e.	P-value
near RUNX3	rs71014329	1	25348950	I	D	0.604	0.034	0.005	2.57E-10
ST3GAL3	rs783302	1	44366341	G	A	0.878	0.047	0.008	1.68E-09
SF3B4	rs7544531	1	149897217	T	C	0.084	0.072	0.012	5.08E-09
near DTL	rs61830764	1	212289976	A	G	0.382	0.031	0.006	3.71E-08
near APLF	rs112706954	2	68819969	G	A	0.023	0.137	0.017	7.88E-16
TMEM131	rs2305142	2	98375722	G	A	0.322	0.031	0.005	1.18E-08
near GPD2	rs74482068	2	157560108	D	I	0.039	0.076	0.014	1.76E-08
near RANP7	rs11386839	3	22929430	D	I	0.500	0.029	0.005	7.68E-09
ADD1	rs10026792	4	2862190	G	A	0.687	0.032	0.005	2.79E-09
EPHA5	rs147908403	4	66362482	C	T	0.054	0.069	0.012	2.80E-09
ITGA1	rs4865540	5	52184268	C	A	0.820	0.037	0.007	1.41E-08
near GLRA1	rs372257780	5	151200938	I	D	0.599	0.033	0.006	2.27E-09
KCNIP1	rs78151838	5	170108683	A	G	0.905	0.054	0.010	1.82E-08
MAML1	rs10794701	5	179181061	A	G	0.119	0.043	0.008	3.57E-08
near COX19	rs117303395	7	1001963	A	G	0.019	0.122	0.022	4.40E-08
MAD1L1	rs10479762	7	2045351	T	C	0.419	0.029	0.005	8.01E-09
ELAVL2	rs10966033	9	23705736	G	T	0.617	0.029	0.005	2.70E-08
near ZCCHC7	rs10973207	9	37100525	T	G	0.187	0.042	0.007	1.04E-10
near LMX1B	rs4358894	9	129464802	C	G	0.513	0.030	0.005	3.33E-09
near DENND5A	rs34494849	11	9287030	C	T	0.768	0.034	0.006	1.17E-08
near MTCH2	rs11039324	11	47665686	G	A	0.601	0.030	0.005	9.76E-09
MRE11A	rs639311	11	94205747	C	T	0.681	0.033	0.005	9.02E-10
IPO8	rs12369125	12	30807195	A	C	0.251	0.036	0.006	7.08E-10
MGAT4C	rs73187675	12	86409247	T	A	0.193	0.037	0.006	6.08E-09
RP11-562L8.1	rs1957110	14	29777492	T	C	0.409	0.029	0.005	1.59E-08
INSM2	rs2296919	14	36005659	T	C	0.807	0.038	0.006	3.44E-09
RPS6KA5	rs117151272	14	91415550	A	T	0.026	0.097	0.018	3.59E-08
near ONECUT1	rs1899730	15	53166138	T	G	0.707	0.032	0.006	2.11E-08
FAM174B	rs12910861	15	93218540	C	T	0.227	0.037	0.006	2.15E-09
FAM65A	rs9934328	16	67573367	C	G	0.137	0.049	0.007	1.32E-11
TUBG2	rs2292750	17	40811781	C	T	0.452	0.030	0.005	3.53E-09
near NRTN	rs76899991	19	5822370	G	T	0.963	0.077	0.014	2.89E-08
SYMPK	rs74821481	19	46320041	G	T	0.678	0.036	0.005	4.59E-11
near SERHL2	rs141478056	22	42939927	G	A	0.120	0.046	0.008	2.23E-08
near FTHL17	rs149675702	23	31063624	C	T	0.945	0.079	0.014	4.56E-08

186 RSID = reference SNP ID, GRCh37 = Genome Reference Consortium Human Build  
187 37, s.e. = standard error. Alleles D and I refer to deletion and insertion, respectively.

188

189 Comparison of different LD panels in fine-mapping

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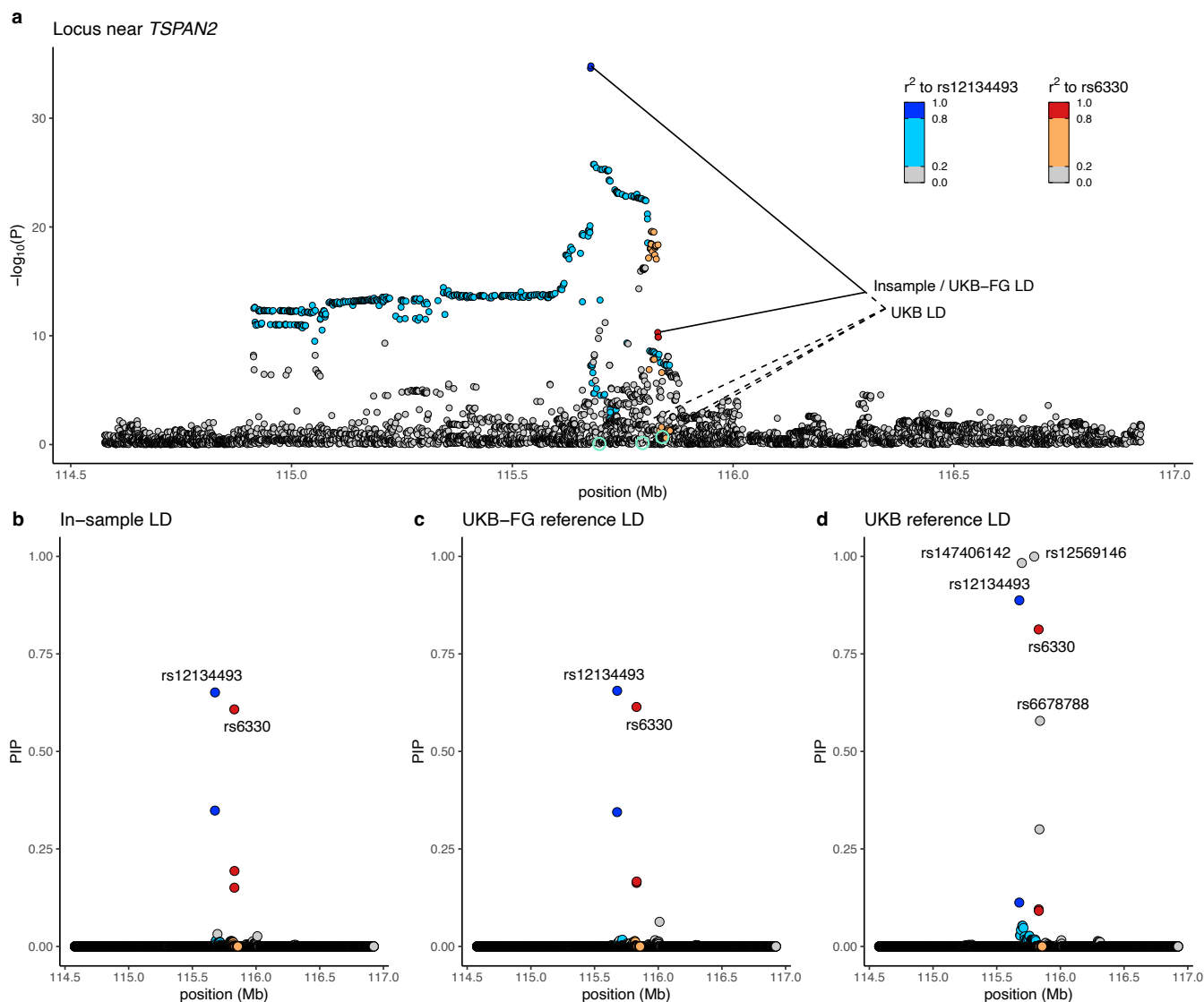
191 A common problem in meta-analyses is that the in-sample LD is not available, and  
192 use of reference LD may lead to biased results. Figure 2 demonstrates this problem  
193 at the locus around *TSPAN2* where fine-mapping using the in-sample LD disagrees  
194 strongly with the UKB reference LD but agrees well with a more accurate UKB-FG  
195 reference LD. This shows that, in our setting, fine-mapping based on the UKB-FG  
196 reference LD has a potential to yield reliable results but that we need some way to  
197 assess, for each region, whether the reference LD has provided reliable results.

198 Therefore, we evaluated whether some statistics, either derived from the GWAS  
199 results or from the fine-mapping results, could flag the regions where the reference  
200 LD produced unreliable fine-mapping results compared to the in-sample LD. We did  
201 this comparison in the 26 regions where the in-sample LD was available. As  
202 candidate statistics, we considered: (1) posterior expectation of the number of causal  
203 variants (PENC), and, from the top variant(s) of the credible sets, (2) maximum  
204 pairwise  $r^2$ , (3) maximum marginal  $P$ -value, and (4) minimum INFO value. We used  
205 the maximum difference of the variant-specific posterior inclusion probabilities  
206 ( $\max\Delta$ ) between the reference LD and the in-sample LD to assess the quality of the  
207 reference LD results. A small  $\max\Delta$  value (close to 0) indicates high quality (the  
208 reference LD produces similar results to the in-sample LD), and a large value (close  
209 to 1) indicates low quality (the reference LD produces different results from the in-  
210 sample LD).

211 In general, both LD reference panels performed well in most of the 26 regions  
212 available for this comparison, but, as expected<sup>22</sup>, the more accurate UKB-FG panel  
213 performed clearly better than the UKB panel alone. For example,  $\max\Delta$  was above  
214 0.1 only in 2/26 regions with the UKB-FG panel but in 8/26 regions with the UKB  
215 panel (Fig 3a).

216

217 Figure 2. Fine-mapping a region near *TSPAN2* at chromosome 1 using three  
218 different LD sources. a) Plot of the GWAS results with the chromosomal location on  
219 x-axis and the strength of the association as  $-\log_{10} P$ -values from the inverse-  
220 variance weighted fixed-effect meta-analysis with 98,374 migraine cases and  
221 869,160 controls on y-axis. Variants are colored based on the squared correlation  
222 ( $r^2$ ) to the two variants in the top configuration suggested by FINEMAP with the in-  
223 sample LD. The suggested top configurations based on three LD panels are marked  
224 by lines with the in-sample LD and the UKB-FG reference LD giving the same top  
225 configuration and the UKB reference LD including three additional variants  
226 (highlighted in green). Posterior inclusion probabilities (PIPs) for the variants based  
227 on b) in-sample LD, c) UKB-FG reference LD and d) UKB reference LD.



228

229

230 We then investigated how well the four different statistics could separate the regions  
 231 with low-quality fine-mapping results from those with high-quality results for the two  
 232 LD reference panels (Supplementary Fig 5). First, when PENC was used, both LD  
 233 reference panels performed similarly for the regions where FINEMAP suggested only  
 234 one or two causal variants (Supplementary Fig 5a). Those results were also close to  
 235 the in-sample results ( $\max\Delta < 0.07$ ). All low-quality regions (with  $\max\Delta > 0.1$ ) had  
 236  $\text{PENC} > 2$  with the UKB panel and  $\text{PENC} > 3$  with the UKB-FG panel. Thus, we used  
 237 these PENC thresholds to define low-quality regions when the in-sample LD was not  
 238 available. We expect that these thresholds have a high sensitivity for low-quality

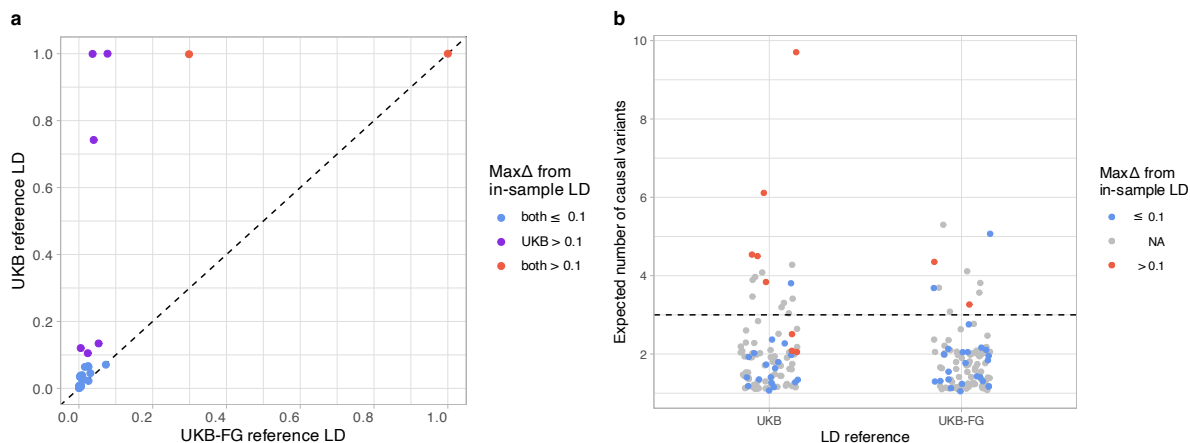
239 results but will simultaneously exclude some of the regions that truly have many  
240 causal variants. The other three statistics are not able to distinguish the low-quality  
241 regions as clearly as PENC (Supplementary Figs 5b-d). First, the maximum  $r^2$   
242 among the top configuration variants does not distinguish both of the low-quality  
243 regions with the UKB-FG panel (Supplementary Fig 5b). Additionally, neither the  
244 maximum  $P$  nor the minimum INFO within the top credible set variants separates  
245 well the low-quality regions from the good-quality regions (Supplementary Figs 5c,d).  
246 We conclude that PENC gives the best separation among the statistics investigated.  
247 Previously, PENC has been used to filter FINEMAP results in the schizophrenia fine-  
248 mapping study<sup>24</sup>.

249

250 Next, we evaluated how PENC classifies the 76 fine-map regions where only  
251 reference LD was available to us. The 76 grey points in Figure 3b show that the fine-  
252 map regions without the in-sample LD are typically having  $PENC < 2.5$  and, with the  
253 UKB-FG LD, only 6 of the 76 regions have  $PENC > 3$ .

254

255 Figure 3. a) Scatter plot comparing the maximum PIP differences ( $\max\Delta$ ) between  
256 the in-sample and reference LD for 26 fine-map regions. X-axis shows the UKB-FG  
257 reference LD and y-axis the UKB reference LD. b) Strip chart shows the posterior  
258 expected number of causal variants (PENC) from fine-mapping for the two LD  
259 reference panels for the 102 fine-map regions. Red dots indicate large differences  
260 from the in-sample LD ( $\max\Delta > 0.1$ ), and grey color indicates regions for which only  
261 reference LD is available and therefore  $\max\Delta$  is not known. Horizontal line shows  
262  $PENC = 3$  that we use as a threshold to define reliable results with the UKB-FG  
263 panel.



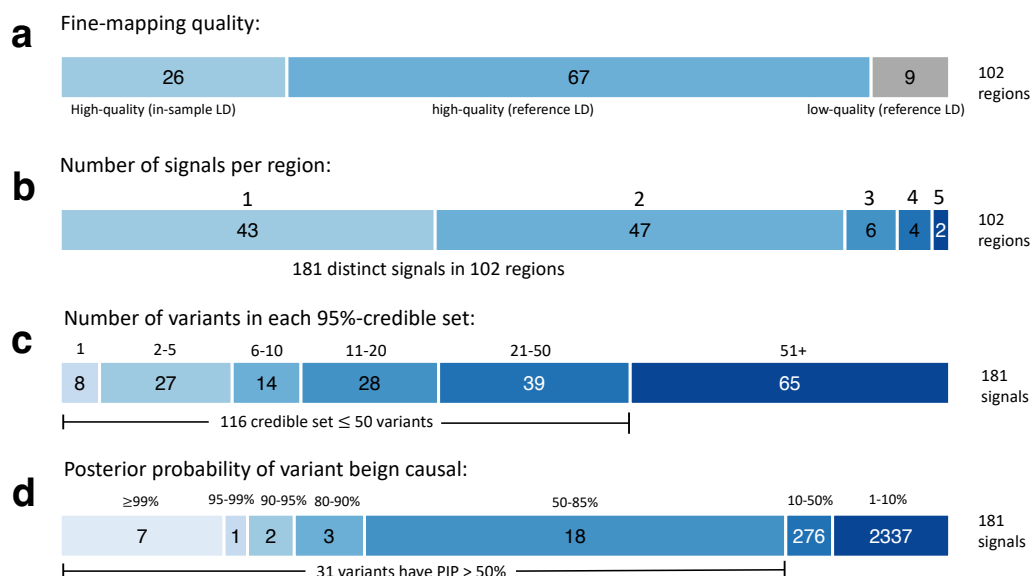
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266 FINEMAP results overview

267

268 Figure 4. Summary of the fine-mapping results across the 102 migraine risk regions.



269

270 Overall, for a majority of the fine-map regions, FINEMAP suggested one (42%) or

271 two (46%) causal variants (Supplementary Table 3, Fig 4.). The 102 fine-map

272 regions together had 181 distinct signals when the signals were defined by the

273 number of causal variants per region with the highest posterior probability. Among

274 the 76 regions without the in-sample LD, 6 had PENC above 3. We flagged these

275 regions to be of low-quality, and their interpretation requires extra caution. The  
276 largest PENC observed was 5 and it occurred for two fine-map regions: *PRDM16*  
277 (index variant rs10218452) and *HOXB3* (index variant rs2555111). Of these, *HOXB3*  
278 region is flagged as low-quality because there is no in-sample LD available.  
279 The sizes of 95%-credible sets ranged from 1 to 2,787 variants, and 49 credible sets  
280 had 10 variants or less. A very high PIP ( $\geq 0.9$ ) was observed for 10 variants  
281 (Supplementary Table 4), of which seven were in the high-quality fine-map regions  
282 (Table 3). We conducted a look-up from Variant Effect Predictor (VEP) database for  
283 all credible sets to search for variants that could have an impact on the gene  
284 transcript. In total, 149 unique missense variants were found of which 3 had PIP >  
285 0.5: rs6330 (PIP=0.59) in *NGF* located at chromosome 1, rs1133400 (PIP=0.93) in  
286 *INPP5A* located at chromosome 10 and rs28929474 (PIP=0.64) in *SERPINA1*  
287 located in a low-quality fine-map region at chromosome 14 (Table 3, Supplementary  
288 Table 5). Of these, rs6330 is a significant *cis*-eQTL for *NGF-AS1* expressed in atrial  
289 appendage of heart and rs28929474 for *IFI27L2* expressed in tibial artery and in left  
290 ventricle of heart in GTEx v.08 data.  
291 *NGF* encodes protein nerve growth factor beta ( $\text{NGH}\beta$ ) that is important in the  
292 development and survival of neurons, and involved in transmission of pain,  
293 temperature, and touch sensations via sensory neurons. It binds to two receptors,  
294 NTRK1 encoded by *NTRK1* and NGFR/p75<sup>NTR</sup> encoded by *NGFR*. Of note, two  
295 additional missense variants among the credible sets, rs6339 (PIP= 0.48) and  
296 rs6336 (PIP=0.39), are located in *NTRK1* in a separate locus. The missense variant  
297 rs6330 shows association with multiple diseases of the musculoskeletal system and  
298 connective tissue including spinal stenosis, spondylosis, spondylopathies and hallux

299 valgus in FinnGen R10 PheWAS scan, all to the opposite direction compared to the  
300 migraine risk (Supplementary Table 6).

301 *INPP5A* encodes a membrane-associated type I inositol 1,4,5-trisphosphate 5-  
302 phosphate protein, which hydrolyzes Ins(1,4,5)P<sub>3</sub> leading to the mobilization of  
303 intracellular calcium. It has a central role in various cellular signaling processes  
304 including neurotransmission, hormone secretion, cell proliferation and muscle  
305 contraction. *INPP5A* is highly expressed in Purkinje cells of cerebellum, and in mice  
306 studies its deletion have been shown to cause ataxia and cerebellar  
307 degeneration<sup>29,30</sup>.

308 *SERPINA1* encodes an alpha-1 antitrypsin, a serine protease inhibitor protein, that  
309 belongs to the serpin superfamily. Its primary target is elastase, and other targets are  
310 plasmin and thrombin. Several mutations, including our high-PIP variant  
311 rs28929474C>T, in *SERPINA1* can cause an autosomal co-dominant genetic  
312 disorder alpha-1 antitrypsin (AAT) deficiency, which can lead to lung or liver disease  
313 due to reduced alpha-1 antitrypsin levels<sup>31</sup>. A missense variant rs28929474 is highly  
314 pleiotropic and shows associations to multiple disease categories in PheWAS of  
315 FinnGen R10 data including, for example, diseases of the respiratory system,  
316 diseases of the circulatory system, diseases of digestive system, pregnancy related  
317 diseases, diseases of the nervous system, and diseases of musculoskeletal system  
318 and connective tissue (Supplementary Tables 6-8).

319 Five additional high-impact variants on protein function (1 stop gained, 2 start lost,  
320 and 2 splice acceptor variants) were among the credible sets, but only with modest  
321 PIPs below 0.01 (Supplementary Table 5), and another 5 variants with high-impact  
322 on something else than protein coding function (long non-coding RNA, antisense or  
323 nonsense mediated decay) with PIPs below 0.02.



324 Our results provided new information on two of the strongest known migraine risk  
325 loci by estimating PIPs of 1.00 for the intronic variants rs9349379 in *PHACTR1* and  
326 rs11172113 in *LRP1*. We were able to fine-map both of these loci by using the in-  
327 sample LD. The candidate variant in *PHACTR1* is also associated with many  
328 vascular diseases and its effects on gene expression of the genes in the locus have  
329 been studied in detail but with contradicting results<sup>32,33</sup>. Also, the candidate variant in  
330 *LRP1* is associated with several vascular diseases, such as sporadic thoracic aortic  
331 dissection, fibromuscular dysplasia and spontaneous coronary artery  
332 dissection<sup>34,35,36</sup>. The LDL receptor-related protein 1 (LRP1) is a cell surface receptor  
333 and has an important role in vascular and blood brain barrier integrity<sup>37,38,39</sup>. It is  
334 expressed in almost every tissue, and most studied in liver and brain. LRP1 is also  
335 involved in vascular calcium signaling by regulating smooth muscle cell  
336 contractility<sup>38</sup>. A recent study suggested that *LRP1* expression is regulated by allele-  
337 specific mechanism of intronic rs11172113 located in an enhancer region through  
338 two transcription factors (MECP2 and SNAIL)<sup>40</sup>.

339

340

341 Table 3. Variants with high (>0.9) posterior inclusion probability (PIP) and missense  
 342 variants with PIP > 0.5 among the 93 high-confidence fine-map regions.

Gene (VEP)	Predicted consequence (VEP)	RSID	Chromosome	Position GRCh37	Effect allele	Other allele	PIP	Minor allele frequency	Log-odds ratio	S.E.	P-value	LDsource
PHACTR1	Intron variant	rs9349379	6	12903957	G	A	1.000	0.422	-0.084	0.005	2.59E-60	in-sample
LRP1	Intron variant	rs11172113	12	57527283	C	T	1.000	0.404	-0.101	0.005	7.27E-85	in-sample
-	Intergenic variant	rs12445022	16	87575332	A	G	1.000	0.333	-0.035	0.005	1.04E-10	in-sample
-	Intergenic variant	rs12136718	1	156409585	A	G	0.999	0.072	0.046	0.010	1.95E-06	in-sample
ELAVL2	Intron variant	rs10966033	9	23705736	T	G	0.954	0.383	-0.029	0.005	2.70E-08	UKB-FG
TLX3	3' UTR variant	rs918472	5	170738836	G	A	0.932	0.292	-0.029	0.006	1.95E-07	UKB-FG
INPP5A	missense variant	rs1133400	10	134459388	G	A	0.926	0.198	0.039	0.006	5.06E-10	UKB-FG
NGF	missense variant	rs6330	1	115829313	A	G	0.593	0.461	0.033	0.005	4.97E-11	in-sample

343  
 344 Due to the restriction of including in fine-mapping only the variants that are available  
 345 in all three data sets, the original lead variant was missing in 17/102 fine-map  
 346 regions (Supplementary Table 3b). In 14/17 of these regions, the original lead variant  
 347 was represented by one of the top credible set variants (defined as being in LD with  
 348  $r^2 > 0.1$  in the UKB data). For the remaining 3 regions, the signal related to the  
 349 original lead variant may be missing from the fine-mapping results, and we flagged  
 350 these regions to be of low-quality. Among the fine-map regions for which the lead  
 351 variant was included in the analysis, the lead variant was within the 95% credible  
 352 sets in 83/85 fine-map regions and within the top configuration in 73/85 of the  
 353 regions.

354  
 355 Phenome-wide association scans for the credible set variants  
 356  
 357 We conducted three separate phenome-wide association studies (PheWAS) by  
 358 using data from FinnGen Data Freeze 10 including 429,209 individuals. First, by a

359 PheWAS for the 181 credible set top variants and the list of 2,399 FinnGen  
360 endpoints excluding the migraine endpoints, we identified 404 variant-disease  
361 associations with  $P < 1 \times 10^{-5}$  (Supplementary Table 6, phewas\_app). Of these, 108  
362 variant-disease associations belonged to diseases of the circulatory system,  
363 including, for example, hypertension and ischemic heart disease, followed by 39  
364 variant-trait associations in a category of quantitative endpoints, including, e.g.,  
365 height and BMI, 34 in diseases of the musculoskeletal system and connective tissue  
366 category, including, e.g., spinal stenosis and rheumatoid arthritis, and 28  
367 associations in diseases of the respiratory system, including, e.g., asthma and  
368 COPD.

369 Second, for the 159 functional variants among the credible sets, we conducted a  
370 targeted PheWAS scan within neurological and cardiovascular endpoints, and  
371 identified 122 variant-disease associations with  $P < 1 \times 10^{-4}$  (Supplementary Table  
372 7, phewas\_app), including traits such as sleep apnea and stroke. Third, for the 307  
373 variants with PIP > 0.1, with a similar targeted PheWAS scan within the neurological  
374 and cardiovascular endpoints, we identified 330 variant-disease associations with  $P$   
375 <  $1 \times 10^{-4}$  (Supplementary Table 8, phewas\_app), including, e.g., focal epilepsy and  
376 hydrocephalus.

377

378

379 Discussion

380

381 Well over one hundred risk loci for migraine have been reported from GWAS, but the  
382 causal variants and genes are still mostly unknown<sup>4,5,6,7,8,9,10,11,12,13,14</sup>. Statistical fine-  
383 mapping of the GWAS results at the risk loci is a natural next step but reliable fine-

384 mapping of large meta-analysis data has turned out to be very difficult. Our recent  
385 migraine meta-analysis of 25 studies<sup>13</sup> illustrated these difficulties as the accurate LD  
386 information was not available and the sample size varied considerably across  
387 variants. In this study, our goal was to provide reliable fine-mapping for migraine by  
388 creating a new migraine meta-analysis for which accurate LD information was  
389 available and sample size across variants was more stable. Despite the more  
390 stringent selection criteria, the effective sample size of our new meta-analysis  
391 (339,000) turned out to be comparable to that of the earlier meta-analysis (326,000).

392

393 A key question in fine-mapping a GWAS meta-analysis is how to assess the  
394 reliability of the results. We were able to study this question by directly comparing  
395 results between accurate in-sample LD and approximate reference panel LD. We  
396 observed that the posterior expected number of causal variants (PENC) as reported  
397 by FINEMAP distinguished well the regions with high-quality fine-mapping results  
398 from those with low-quality results. We also observed that an appropriate PENC  
399 threshold depends on the quality of the reference panel. In our case, we were able to  
400 use an upper limit of 3.0 for PENC. While this upper limit restricts our ability to fine-  
401 map the migraine risk regions that truly have more than 3 causal signals, we expect  
402 that the proportion of such regions is small, as only 3/26 (12%) of the migraine loci  
403 with the in-sample LD had PENC over 3 in our analysis.

404

405 Here, we performed the first systematic fine-mapping of a migraine meta-analysis  
406 and provided high-quality fine-mapping results for 91% of the migraine risk regions  
407 identified by the meta-analysis. Our high-quality results highlight two missense

408 variants with high PIPs: rs6330 (PIP=0.59) in *NGF* and rs1133400 (PIP=0.93) in  
409 *INPP5A*.

410 The variant rs6330 is only in weak LD ( $r^2 = 0.04$ ) with the lead variant (rs12134493)  
411 of its locus and was identified as a secondary signal in our fine-mapping. A recent  
412 study<sup>14</sup> has also reported that the migraine association of rs6330 remained  
413 statistically significant in a conditional analysis after adjusting for the stronger signal  
414 (rs2078371) within the same risk locus. *NGF* has been reported to be highly  
415 expressed in hippocampus and cortex<sup>41,42</sup> although according to the GTEx v8 data,  
416 *NGF* does not show statistically significant expression in any brain tissue but shows  
417 high expression in multiple other tissues, including, for example, ovary, tibial nerve,  
418 arteries, visceral adipose, and heart. NGF levels have been reported to be elevated  
419 in cerebrospinal fluid in chronic migraine patients compared to controls<sup>43</sup>, and  
420 decreased in blood serum of episodic migraine patients compared to controls and  
421 chronic migraine patients<sup>44</sup>. In addition, we observed two additional missense  
422 variants with considerable PIPs, rs6339 (PIP=0.48) and rs6336 (PIP=0.39), located  
423 in *NTRK1* which encodes one of the two receptors for NGF. NGF and its receptors  
424 have a central role in the pain perception, and elevated NGF levels have been  
425 observed also in many other chronic pain conditions, such as osteoarthritis and low  
426 back pain<sup>45,46,47</sup>. Multiple antibodies of NGF or small molecular inhibitors of the NGF  
427 receptors have been developed and tested in clinical studies to treat chronic pain  
428 conditions, including low back pain and osteoarthritis<sup>48,49,50,51,52</sup>. Even though some  
429 candidate drugs have shown potential benefit relating to pain relief, an increased risk  
430 of progressive osteoarthritis has been observed in a small group of the treated  
431 patients<sup>52</sup>, and therefore none of the drugs have yet received FDA approval.  
432 Currently, other type of drug classes (p75 neurotrophin receptor fusion protein, LEVI-

433 04 ([ClinicalTrials.gov ID: NCT05618782](https://clinicaltrials.gov/ct2/show/study/NCT05618782)) and anti-NGF PEGylated Fab' antibody<sup>53</sup>,  
434 are being developed and in pre-clinical or clinical testing. In adults, after pain stimuli,  
435 NGF activates overexpression of other neuronal molecules, including calcitonin  
436 gene-related peptide (CGRP) and substance P<sup>52</sup>. CGRP is involved in migraine pain,  
437 and several effective monoclonal antibodies targeting either CGRP or its receptors  
438 have been developed to treat migraine<sup>54,55,56</sup>.

439 Gene *INPP5A* is highly expressed in Purkinje cells of cerebellum<sup>57</sup> and involved in  
440 multiple cellular signaling processes including neurotransmission, hormone  
441 secretion, cell proliferation and muscle contraction through its role in the pathway  
442 regulating intracellular calcium levels. The missense variant rs1133400 is in modest  
443 LD ( $r^2 = 0.36$ ) with the lead variant of the locus (rs200314499) that was filtered out  
444 from fine-mapping due to QC. For this locus, FINEMAP suggested two causal  
445 variants (PENC = 1.65). PheWAS showed no other significant associations with this  
446 missense variant.

447  
448 Another important finding is in the *PHACTR1* locus, which is one of the strongest  
449 known migraine risk loci. There our fine-mapping suggested one causal variant  
450 (PENC = 1.29), with the lead variant rs9349379 being a clear candidate for being  
451 causal with PIP of 1.00. In our FinnGen PheWAS, we detected also strong  
452 associations between the variant and, for example, major coronary disease events  
453 ( $P = 8.22 \times 10^{-52}$ ), ischemic heart disease ( $P = 1.18 \times 10^{-38}$ ) and angina pectoris ( $P$   
454  $= 7.71 \times 10^{-26}$ ), all to the opposite directions compared to migraine risk. Because of  
455 these well-known associations with multiple vascular diseases, this locus has been  
456 previously studied in detail but with contradicting results. Gupta et al. (2017)<sup>32</sup>  
457 reported that rs9349379 regulates upstream gene *EDN1*, whereas Wang et al.

458 (2018)<sup>33</sup> reported that they failed to replicate this endothelial rs9349379-EDN1 eQTL,  
459 but instead showed that rs9349379 regulates the closest gene *PHACTR1*,  
460 confirming previous vascular rs9349379-PHACTR1 eQTLs. Further, Rubin et al  
461 (2022)<sup>58</sup> observed that a loss of *PHACTR1* gene does not seem to have any effect  
462 on the endothelial or smooth muscle cells of the transgenic mice, and suggested that  
463 *PHACTR1* has no contribution to pathological vascular phenotype in mice through  
464 cells involved in vascular physiology. Our fine-mapping has provided strong  
465 evidence that the lead variant rs9349379 is causal for migraine, but given that the  
466 variant is intronic, our fine-mapping results alone do not provide direct evidence  
467 through which gene or mechanism this association affects the disease risk.

468

469 Our study has some limitations. First, since reliable fine-mapping requires that we  
470 exclude variants that are not present in all three component studies of our meta-  
471 analysis, it is possible that we exclude also some of the true causal variants. This is  
472 a potential problem especially when some of the top variants of the fine-map region  
473 have been filtered out from fine-mapping. To identify the regions that are likely to be  
474 affected by this problem, we studied the LD patterns between the fine-mapped  
475 variants and those top variants from the fine-map regions that were not included in  
476 the fine-mapping analysis. For most (14/17) regions where the top variants were  
477 missing from fine-mapping, the signal of the top variant was at least partly  
478 represented by another variant in LD with the top variant. Additionally, since very  
479 rare variants were not included in our analysis, we miss the true causal variants that  
480 are rare. Since our variant set is not comprehensive, we must keep in mind that also  
481 variants that have a very high probability of being causal in our analysis may still  
482 have such variants in high LD that were not included in our analysis. A valid

483 calibration of the PIPs would require that all potential causal variants were included  
484 in the analysis. In practice, for common variants, this would require comprehensively  
485 imputed data sets with no missing variants in any of the meta-analyzed studies, and,  
486 for rare variants, availability of high coverage sequencing data. Currently, we do not  
487 yet have such resources available in typical GWAS meta-analyses of common  
488 diseases such as migraine.

489 Another limitation of our study relates to the phenotype definitions of different  
490 substudies. First, both the UKB and 23andMe GWAS are based on self-reported  
491 migraine status, and therefore some other conditions, such as tension headache,  
492 may have been wrongly reported as migraine for some cases. Second, the FinnGen  
493 GWAS is based on triptan purchase data, which may represent a specific subset of  
494 migraine patients. Triptans are not suitable for all migraineurs and, especially, they  
495 are contraindicated in patients with cardiovascular diseases. Overrepresentation of  
496 migraineurs without any cardiovascular diseases could lead some FinnGen PheWAS  
497 associations where migraine risk alleles seem to have protective effect on  
498 cardiovascular phenotypes. Observational studies have reported that both migraine  
499 and cardiovascular disease risk in women are positively associated<sup>59</sup>.

500  
501 To conclude, we performed a migraine GWAS meta-analysis with 98,375 migraine  
502 cases and 869,159 controls and identified 122 risk loci of which 35 were new. We  
503 followed up the meta-analysis by the first systematic fine-mapping analysis of  
504 migraine risk loci and identified 7 variants with a high probability of being causal. In  
505 addition to providing new information about genetic risk of migraine, we also  
506 proposed how one could, in general, evaluate whether the fine-mapping results of  
507 each risk loci seem reliable based only on the output from the fine-mapping software



508 FINEMAP. While a definitive fine-mapping analyses will require more comprehensive  
509 data than are currently available for the GWAS meta-analyses of common diseases,  
510 our study shows how reliable and novel fine-mapping results can be extracted  
511 already from the currently available data sets by a suitable analysis approach.

512 Methods

513

514 Data

515

516 We performed a new migraine meta-analysis by combining summary statistics from  
517 three migraine GWAS: UK Biobank (N= 341,050, 10,881 cases and 330,169  
518 controls), 23andMe (N=283,985, 53,109 cases and 230,876 controls), and FinnGen  
519 R8 (N= 342,499, 34,385 cases and 308,114 controls). By meta-analyzing the three  
520 studies, the total sample size was 967,534 including 98,375 migraine cases and  
521 869,159 controls.

522

523 UK Biobank: The UK Biobank project is a population-based prospective cohort study  
524 that consists of over 500,000 participants aged 40-69 at recruitment collected from  
525 several regions across the United Kingdom. The participants completed  
526 questionnaires and attended interviews and clinical examinations by a trained staff  
527 member. A detailed description of UK Biobank is provided elsewhere<sup>60</sup>, and detailed  
528 genotyping, quality control and imputation procedures are described at the UK  
529 Biobank website (<https://www.ukbiobank.ac.uk/>). We used the migraine GWAS data  
530 described in<sup>13</sup> with self-reported migraine as the phenotype. UK Biobank received  
531 ethical approval from the North West Multi-centre Research Ethics Committee  
532 (MREC) and informed consent has been obtained from all participants.

533

534 23andMe: 23andMe migraine GWAS was performed by a personal genomics  
535 company 23andMe, Inc. (<https://www.23andme.com/>) and detailed description of the  
536 migraine GWAS is provided elsewhere<sup>8</sup>. All participants have provided informed

537 consent and filled an online survey according to 23andMe's human subjects  
538 protocol, which was reviewed and approved by Ethical & Independent Review  
539 Services, a private institutional review board. Briefly, migraine cases were assessed  
540 from the participants that had reported migraine or answered "Yes" to any of the  
541 questions related to migraine, and controls from participants that did not report  
542 having migraine or answered "No" to all of the questions related to migraine,  
543 excluding participants with discordant answers.

544

545 FinnGen: FinnGen (<https://www.finngen.fi/en>) is a large biobank study that has  
546 collected and genotyped 500,000 Finns and combined these data with longitudinal  
547 registry data including The National Hospital Discharge Registry, Causes of Death  
548 Registry and medication reimbursement registries, all of these linked by unique  
549 national personal identification codes. FinnGen includes prospective and  
550 retrospective epidemiological and disease-based cohorts and hospital biobank  
551 samples. A detailed description of FinnGen is provided in<sup>61</sup>. We used the 8th Data  
552 Freeze for the migraine GWAS. The migraine cases were defined as the individuals  
553 who had at least one triptan purchase and the remaining individuals without any  
554 triptan purchases were defined as controls from the social insurance institution of  
555 Finland (KELA) registry including medication reimbursement and drug purchases  
556 ([https://r8.risteys.finngen.fi/phenocode/MIGRAINE\\_TRIPTAN](https://r8.risteys.finngen.fi/phenocode/MIGRAINE_TRIPTAN)).

557 FinnGen participants provided informed consent under the Finnish Biobank Act.  
558 Older cohorts with study-specific consents were transferred to the Finnish biobanks  
559 after approval by Fimea, the National Supervisory Authority for Welfare and Health.  
560 Recruitment protocols followed the biobank protocols approved by Fimea. The

561 Coordinating Ethics Committee of the Hospital District of Helsinki and Uusimaa  
562 (HUS) approved the FinnGen study protocol (Nr HUS/990/2017).  
563 The FinnGen study is approved by Finnish Institute for Health and Welfare (permit  
564 numbers: THL/2031/6.02.00/2017, THL/1101/5.05.00/2017, THL/341/6.02.00/2018,  
565 THL/2222/6.02.00/2018, THL/283/6.02.00/2019, THL/1721/5.05.00/2019 and  
566 THL/1524/5.05.00/2020), Digital and population data service agency (permit  
567 numbers: VRK43431/2017-3, VRK/6909/2018-3, VRK/4415/2019-3), the Social  
568 Insurance Institution (permit numbers: KELA 58/522/2017, KELA 131/522/2018,  
569 KELA 70/522/2019, KELA 98/522/2019, KELA 134/522/2019, KELA 138/522/2019,  
570 KELA 2/522/2020, KELA 16/522/2020), Findata permit numbers  
571 THL/2364/14.02/2020, THL/4055/14.06.00/2020,,THL/3433/14.06.00/2020,  
572 THL/4432/14.06/2020, THL/5189/14.06/2020, THL/5894/14.06.00/2020,  
573 THL/6619/14.06.00/2020, THL/209/14.06.00/2021, THL/688/14.06.00/2021,  
574 THL/1284/14.06.00/2021, THL/1965/14.06.00/2021, THL/5546/14.02.00/2020,  
575 THL/2658/14.06.00/2021, THL/4235/14.06.00/2021 and Statistics Finland (permit  
576 numbers: TK-53-1041-17 and TK/143/07.03.00/2020 (earlier TK-53-90-20)  
577 TK/1735/07.03.00/2021).

578 The Biobank Access Decisions for FinnGen samples and data utilized in FinnGen  
579 Data Freeze 8 include: THL Biobank BB2017\_55, BB2017\_111, BB2018\_19,  
580 BB\_2018\_34, BB\_2018\_67, BB2018\_71, BB2019\_7, BB2019\_8, BB2019\_26,  
581 BB2020\_1, Finnish Red Cross Blood Service Biobank 7.12.2017, Helsinki Biobank  
582 HUS/359/2017, Auria Biobank AB17-5154 and amendment #1 (August 17 2020),  
583 AB20-5926 and amendment #1 (April 23 2020), Biobank Borealis of Northern  
584 Finland\_2017\_1013, Biobank of Eastern Finland 1186/2018 and amendment 22 §  
585 /2020, Finnish Clinical Biobank Tampere MH0004 and amendments (21.02.2020 &

586 06.10.2020), Central Finland Biobank 1-2017, and Terveystalo Biobank STB  
587 2018001.

588  
589 We have access to the complete in-sample LD information for the UK Biobank and  
590 FinnGen samples via the individual-level genotype data. Additionally, we have  
591 access to the in-sample LD-matrices in 23andMe data for 26 of our fine-map regions.  
592 Thus, for the 26 fine-map regions, we are able to do a high-quality fine-mapping  
593 based on the in-sample LD while, for the remaining 76 regions, we need to apply an  
594 LD reference panel that does not perfectly match the LD information corresponding  
595 to our GWAS summary statistics. To assess the effect of the LD reference panel, we  
596 formed two reference panels from the available LD information: one including data  
597 only from the UK Biobank (UKB), and the other combining the LD matrices from UK  
598 Biobank and FinnGen (UKB-FG), as explained in section “Fine-mapping”.

599  
600 Genetic association analyses

601  
602 The UK Biobank and 23andMe GWAS had been conducted by logistic regression on  
603 migraine (using PLINK2<sup>62</sup> or custom software of the 23andMe Research Team,  
604 respectively), and the FinnGen GWAS by a whole-genome regression model for a  
605 binary trait with REGENIE<sup>27</sup>.

606 All the samples were of European descent. Related individuals had been excluded  
607 by using a kinship value threshold of 0.0442 computed by KING<sup>63</sup> from UK Biobank,  
608 and by using a minimal expected amount of sharing between first cousins from a  
609 segmental identity-by descent algorithm from 23andMe. For the FinnGen GWAS

610 analysis, REGENIE accounted for the genetic relatedness by default, and therefore  
611 no relatedness exclusions were applied.

612 We excluded multi-allelic variants, and variants with minor allele frequency (MAF) <  
613 0.01, IMPUTE2 info or MACH  $r^2 < 0.6$ , and when available, missingness > 0.05 and  
614 Hardy-Weinberg equilibrium (HWE)  $P < 1 \times 10^{-6}$  from each study. Consequently, we  
615 are only considering biallelic common variants in this work. We recoded indels as  
616 insertions (I) and deletions (D). We mapped the FinnGen GWAS summary statistics  
617 positions from hg38 to hg37 by UCSC LiftOver<sup>64</sup>. We excluded the SNPs with an  
618 effect allele frequency (EAF) discrepancy of >0.30 and indels with an EAF  
619 discrepancy of >0.20 compared to UK Biobank from each study following  
620 Hautakangas et al. 2022.

621 We conducted an inverse-variance weighted fixed-effects meta-analysis to combine  
622 the three studies by GWAMA<sup>65</sup> with 11,316,120 variants, of which 7,062,924 variants  
623 were available in all three studies.

624

625 Genetic correlation and SNP-heritability using LD Score regression

626

627 We estimated genetic correlations between the three GWAS and SNP-heritability  
628 from the migraine meta-analysis by LD Score regression v1.0.0<sup>66,25</sup> with  
629 precomputed 1000 Genomes European LD Scores  
630 (<https://data.broadinstitute.org/alkesgroup/LDSCORE/>) limiting the analysis to the  
631 HapMap3 SNPs. We used munge-tool to reformat and perform additional quality  
632 control for all GWAS summary statistics prior to the genetic correlation estimation.

633 We obtained a liability scale SNP-heritability estimate<sup>67</sup> by using a population  
634 prevalence of 16% for migraine.

635

636 Locus definition

637

638 We followed the locus definition of Hautakangas et al. (2022) and defined an LD-  
639 independent genome-wide significant (GWS,  $P < 5 \times 10^{-8}$ ) risk locus from the meta-  
640 analysis by using the UKB LD. Iteratively, we chose the variant with the smallest  $P$ -  
641 value as the index variant and excluded all variants that had  $r^2 \geq 0.1$  with the index  
642 variant, until no variant had  $P < 5 \times 10^{-8}$ . Next, we formed high LD regions around  
643 each index variant based on the combined UKB-FG LD and  $r^2$  threshold of 0.6. The  
644 start of the high LD region was the smallest position, and the end of the region was  
645 the largest position where any variant had  $r^2 > 0.6$  with the index variant. Next, we  
646 formed the loci by adding  $\pm 250$  kb around the high LD region and merged the  
647 overlapping regions. Further, we iteratively added all other GWS variants to their  
648 closest loci, and updated the loci boundaries if any of the variants added were  
649 outside the existing locus boundaries. Again, the overlapping loci were merged. We  
650 named each locus by the lead variant, i.e., the variant with the smallest  $P$ -value of  
651 the locus.

652

653 Replication in HUNT All-in Headache and IHGC16

654

655 To replicate our new loci, we used two independent data sets with no overlaps with  
656 our GWAS data: HUNT All-in Headache<sup>28</sup> (N=40,224, 7,801 cases, 32,423 controls)  
657 and IHGC16 migraine meta-analysis<sup>9</sup> excluding 23andMe and the Finnish cohorts (N  
658 = 189,000, 27,006 migraine cases and 161,994 controls). The meta-analysis of the  
659 replication data thus contained N=229,224 samples (34,807 cases and 194,417

660 controls). We used a one-sided  $P$ -value threshold of 0.05 to denote a replication and  
661 assessed consistency of the effect directions by a sign test. We also reported the  
662 two-sided  $P$ -value of a combined analysis of our discovery and replication results to  
663 determine which of the new loci remained GWS after observing the replication data.

664

665 Fine-mapping

666

667 For fine-mapping, we first merged loci that were closer than 1.5 Mb leading to 102  
668 fine-map regions. We performed fine-mapping for each fine-map region with  
669 FINEMAP v1.4<sup>19,22</sup>. FINEMAP is a Bayesian method that uses summary statistics  
670 from a GWAS together with LD information to infer which variants are most likely  
671 causal within the genomic region. We used the default prior parameters and set the  
672 maximum number of causal variants to 10.

673

674 We estimated the in-sample LD correlations for the individual GWAS cohorts by  
675 using LDStore<sup>22</sup>. We combined the in-sample LD correlations for the meta-analysis  
676 data set by combining the study-specific LD matrices by weighting each matrix in  
677 proportion to its effective sample size as follows:

$$678 \quad \mathbf{R} = (M_1 \mathbf{R}_1 + \dots + M_C \mathbf{R}_C) / M, \quad (F1)$$

679

680 where  $\mathbf{R}_i$  is the LD correlation matrix of study  $i$ ,  $M_i = 4N_i p_i (1-p_i)$  is the effective  
681 sample size of study  $i$ , with  $N_i$  being the total sample size (i.e., the sum of cases and  
682 controls) and  $p_i$  being the proportion of cases in study  $i$ , and  $M = M_1 + \dots + M_C$  is the  
683 sum of the effective sample sizes.

684



685 For the UK Biobank reference LD (UKB-LD), we used the in-sample LD estimated  
686 from the individuals included in the UKB GWAS.

687 For the combined UKB-FG LD reference panel, we combined the UKB and FG in-  
688 sample LD matrices by weighting FG in proportion to its effective sample size, and  
689 UKB in proportion to the combined UKB+23andMe effective sample size using the  
690 above formula (F1).

691

692 LD reference panel sensitivity analyses

693

694 We compared the performance of different LD reference panels (UKB LD, UKB-FG LD  
695 and in-sample LD) on the FINEMAP results for the 26 fine-map regions for which the  
696 in-sample LD was available. We used the maximum difference between the posterior  
697 inclusion probabilities (PIPs) from different panels ( $\max\Delta$ ) to compare the  
698 performance of the three LD panels.

699 In addition, we examined the following candidate statistics which could be used for  
700 separating the fine-map regions for which the fine-mapping with the reference LD  
701 performs poorly when compared to the use of the in-sample LD: 1) the posterior  
702 expectation of the number of causal variants (PENC), and, from the top variant(s) of  
703 the credible set(s) determined by FINEMAP, 2) the maximum pairwise  $r^2$ , 3) the  
704 maximum marginal  $P$ -value from the meta-analysis, or 4) the minimum INFO value.

705

706 Variant annotation by VEP and eQTL mapping

707

708 FINEMAP reports 95%-credible sets (CS). We searched for coding variants among  
709 the CS from the Ensembl VEP

710 ([http://grch37.ensembl.org/Homo\\_sapiens/Tools/VEP](http://grch37.ensembl.org/Homo_sapiens/Tools/VEP)) database by using a default of  
711 5 kb window around the index variant.

712

713 For the follow-up analyses, we formed a functional variant group among the CS  
714 variants by including the variants that were predicted by VEP to have a moderate or  
715 high impact on the transcript

716 ([https://www.ensembl.org/info/genome/variation/prediction/predicted\\_data.html](https://www.ensembl.org/info/genome/variation/prediction/predicted_data.html)). This  
717 includes transcript ablation, splice acceptor or donor variants, stop gained, frameshift  
718 variant, stop lost, start lost, transcript amplification, inframe insertion or deletion, and  
719 missense variant.

720 We mapped the functional variant set, and also another set including all variants with  
721 PIP > 0.1 (highPIP), to significant eQTLs of the 49 tissues from GTEx v.8  
722 (<https://gtexportal.org/home/>).

723

724 Phenome-wide association scans

725

726 We performed three phenome-wide association scans (PheWAS). First, we scanned  
727 all 181 candidate variants of the risk loci (top variants of the credible sets) among the  
728 2,399 FinnGen Data Freeze 10 (R10) GWAS endpoints (excluding 9 migraine  
729 endpoints) at significance level  $1 \times 10^{-5}$ . Second, we scanned all variants annotated  
730 as functional variants with a moderate to high impact on protein function by VEP  
731 among neurological and cardiovascular endpoints from FinnGen R10, including the  
732 FinnGen endpoint categories Neurological endpoints, VI Diseases of the nervous  
733 system (G6\_), and IX Diseases of the circulatory system (I9\_) with at significance  
734 level  $1 \times 10^{-4}$ .

735 Third, we scanned all variants with PIP > 0.1 among the same FinnGen neurological  
736 and cardiovascular endpoints at significance level  $1 \times 10^{-4}$ .

737 Results can be browsed from PheWAS app

738 [https://hhautakangas.github.io/phewas\\_migraine\\_tables.html](https://hhautakangas.github.io/phewas_migraine_tables.html).

739

740 Data availability

741 The access to the UK biobank data can be applied through

742 <https://www.ukbiobank.ac.uk/>

743 The GWAS summary statistics for FinnGen R8 are publicly available through

744 [https://www.finnngen.fi/en/access\\_results](https://www.finnngen.fi/en/access_results). The Finnish biobank data can be accessed

745 through the Fingenious® services (<https://site.fingenious.fi/en/>) managed by FINBB.

746 Finnish Health register data can be applied from Findata (<https://findata.fi/en/data/>).

747 The GWAS summary statistics for the 23andMe data set will be made available

748 through 23andMe to qualified researchers under an agreement with 23andMe that

749 protects the privacy of the 23andMe participants. Please visit

750 <https://research.23andme.com/collaborate/#publication> for more information and to

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752

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780 [medicine/northern-finland-birth-cohorts-and-arctic-biobank](https://www.oulu.fi/en/university/faculties-and-units/faculty-medicine/northern-finland-birth-cohorts-and-arctic-biobank)). All Finnish Biobanks are  
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782 FINBB (<https://finbb.fi/>) is the coordinator of BBMRI-ERIC operations in Finland. The  
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796

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923 Competing interests

924

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928

929

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