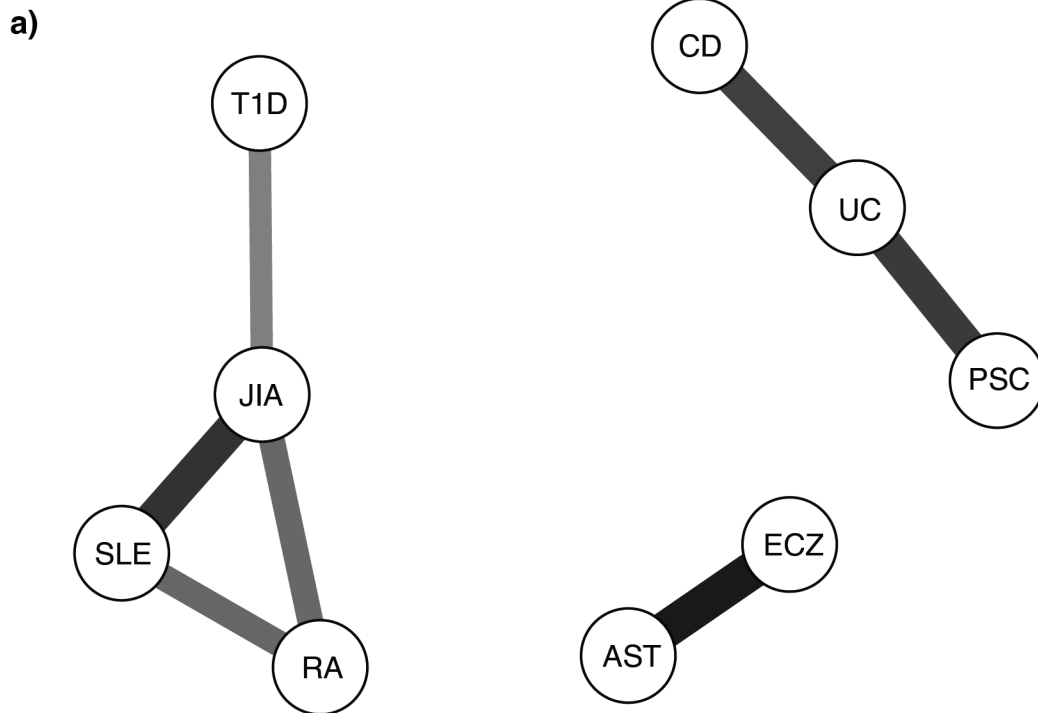
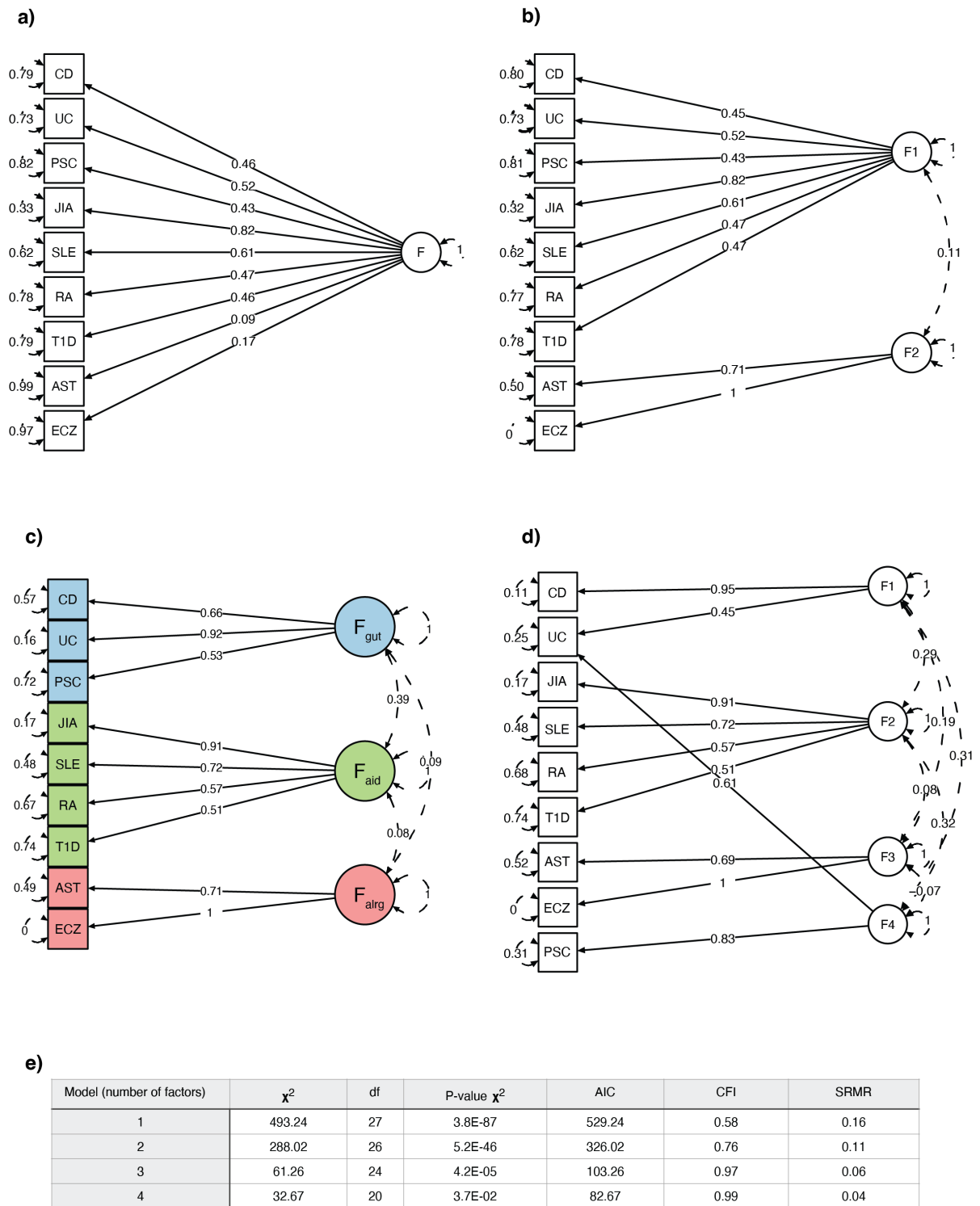


Cross-disorder genetic analysis of immune diseases reveals distinct gene associations that converge on common pathways

## Supplementary Figures

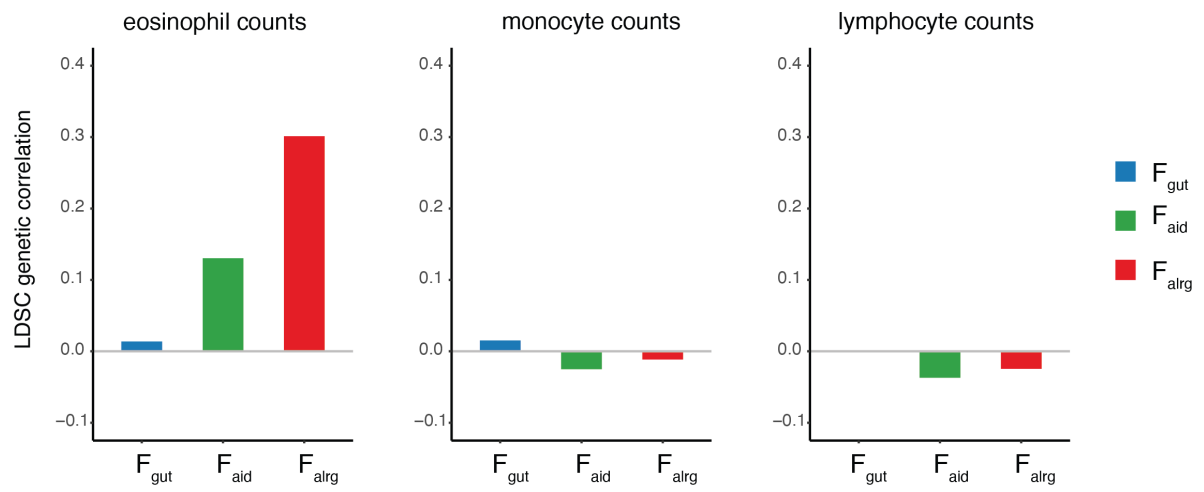


**Supplementary Figure 1. The network plot of LDSC genetic correlations among nine autoimmune diseases. a)** The grey scale and edge width represent the genetic correlation. Genetic correlations  $\geq 0.4$  are shown.



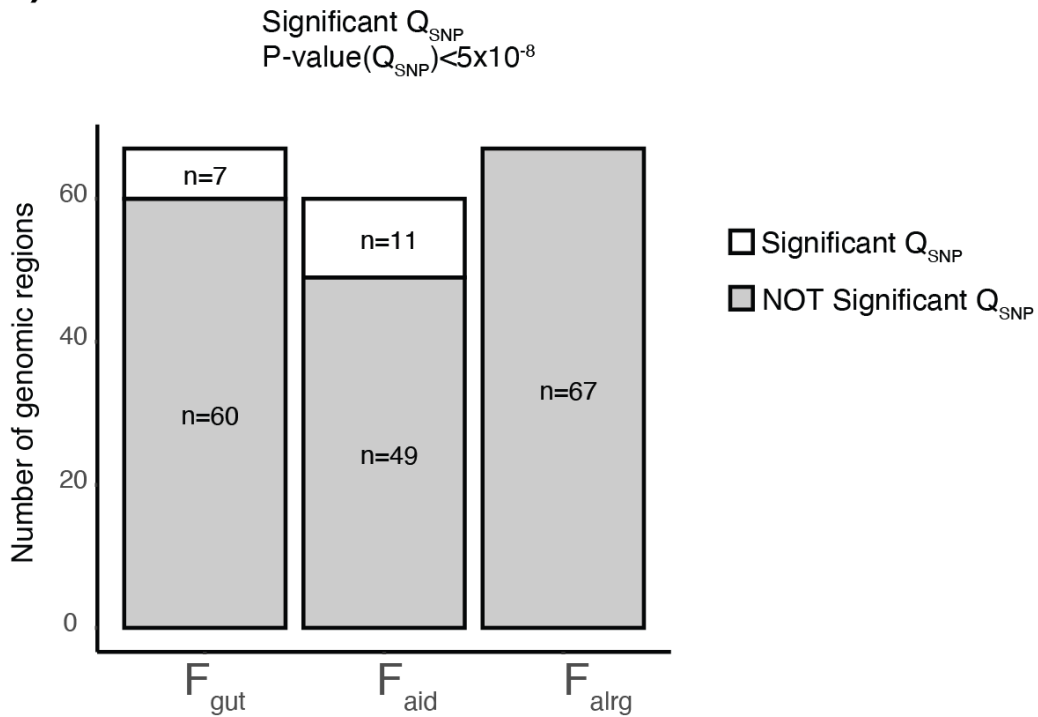
**Supplementary Figure 2. Genomic SEM model statistics. a-d)** We tested four genomic SEM models. Standardised loadings (one-headed arrows), residual variances (two-headed arrows connecting the variable with itself) and covariances (two-headed arrows connecting latent variables) are shown. **e)** Table of factor analysis fit statistics for each of the four models. df, degrees of freedom of the model. P-values were calculated from a  $\chi^2$  distribution with the reported degrees of freedom (df); AIC, Akaike Information Criterion; CFI, Comparative Fit Index; SRM, Standardised Root Mean Square Residual.

a)



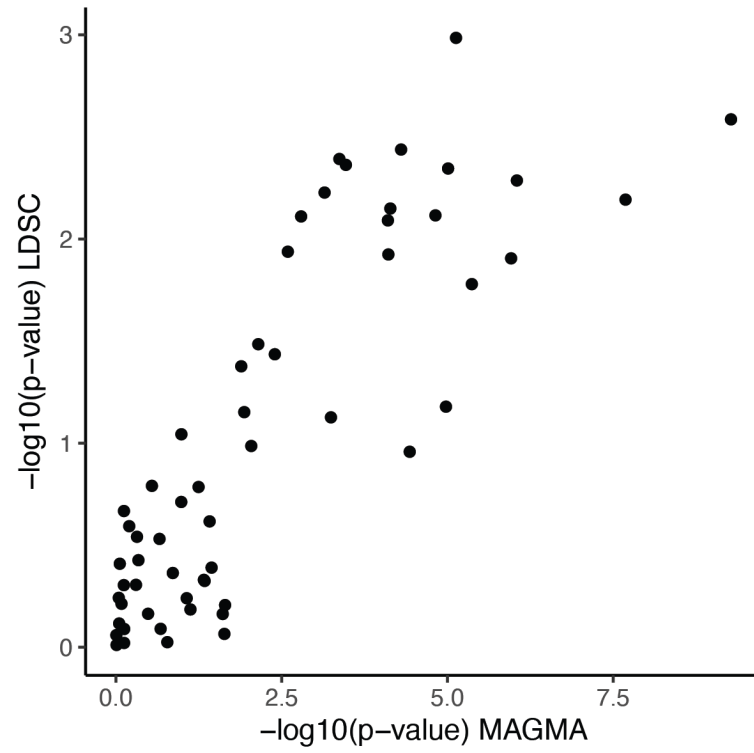
**Supplementary Figure 3. Eosinophil counts are correlated with  $F_{\text{alrg}}$ .** a) LDSC genetic correlations between factors and blood cell counts. Blue, green and red represent  $F_{\text{gut}}$ ,  $F_{\text{aid}}$  and  $F_{\text{alrg}}$  respectively.

a)

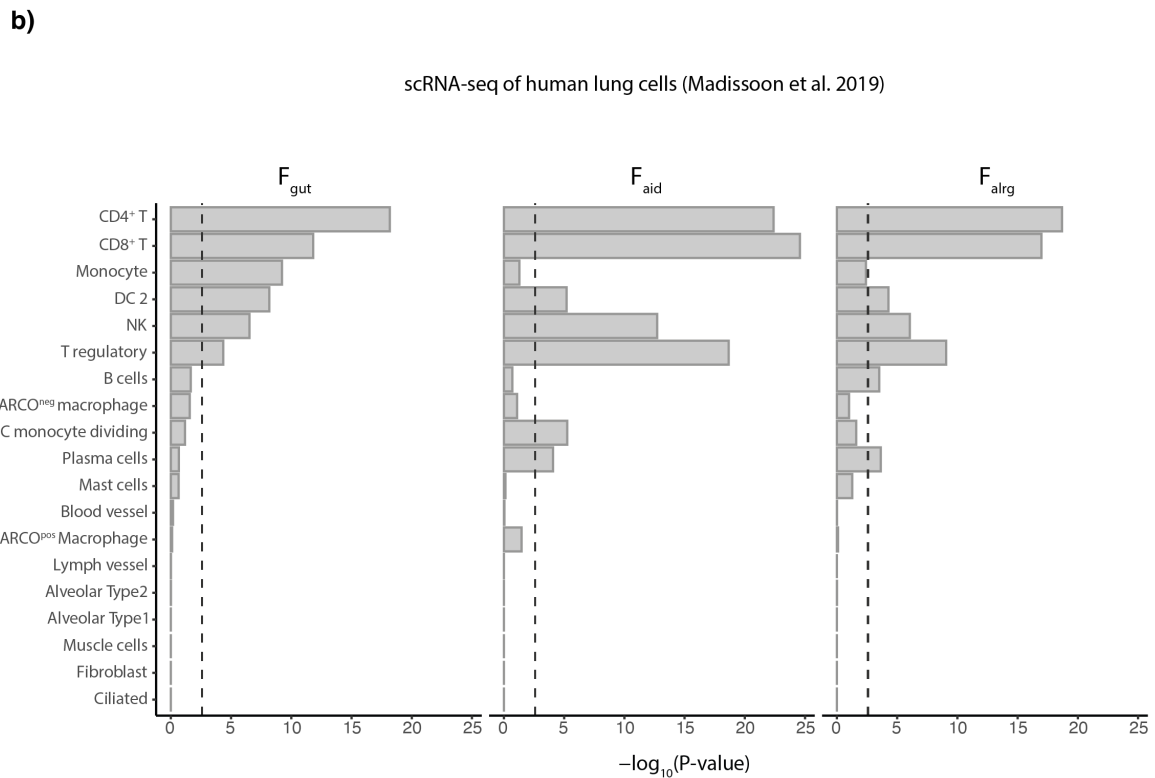
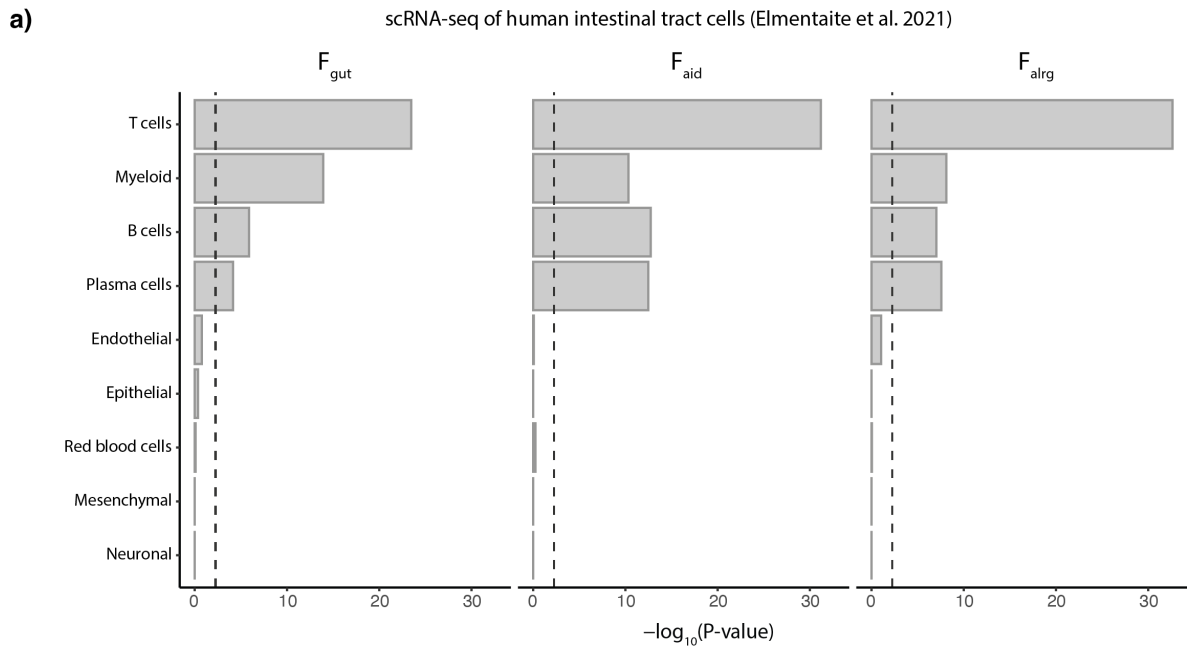


**Supplementary Figure 4.  $Q_{\text{SNP}}$  statistics of factor associated loci. a)** The bar plot shows the number of lead SNPs which had a significant  $Q_{\text{SNP}}$  (in white) and not significant (in grey). Genomic SEM (WLS estimation method) was used to conduct the main GWAS and to estimate the independent model for  $Q_{\text{SNP}}$  calculation. P-values of  $Q_{\text{SNP}}$  were calculated from a  $\chi^2$  distribution with 2, 3 and 1 degrees of freedom for  $F_{\text{gut}}$ ,  $F_{\text{aid}}$  and  $F_{\text{alrg}}$  respectively.

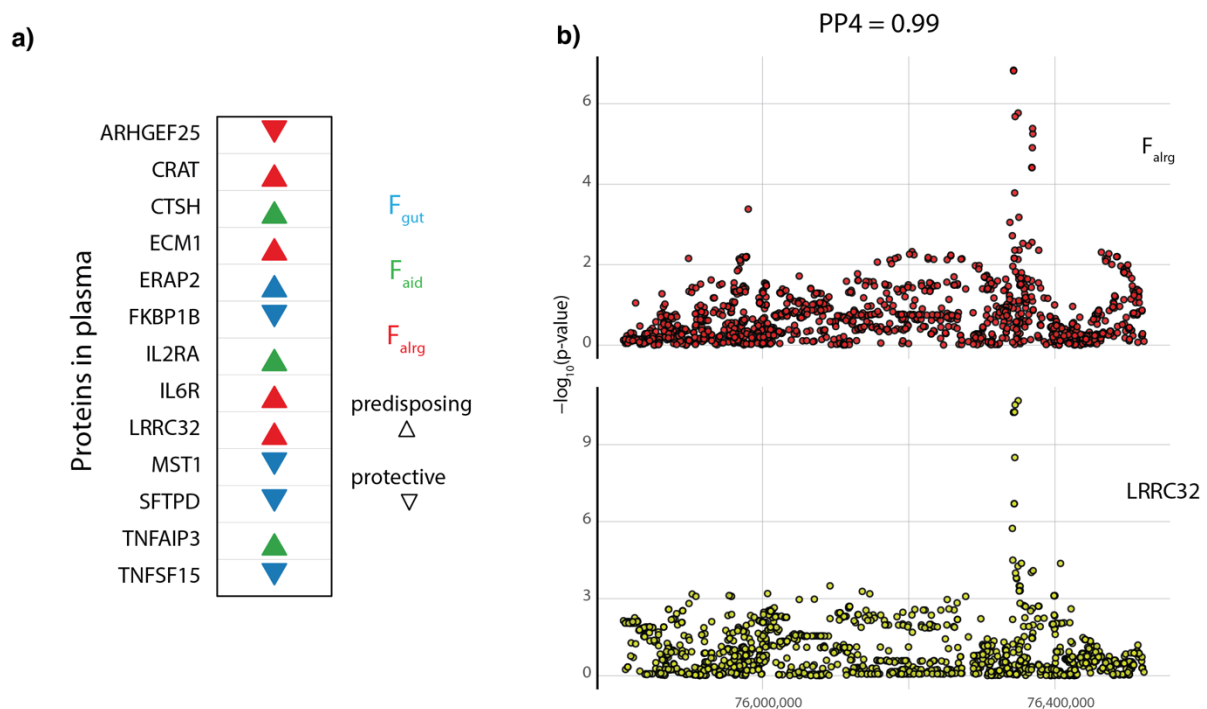
a)



**Supplementary Figure 5. Comparison of LDSC and MAGMA enrichments.** a) Dot plot shows correlation of  $-\log_{10}(\text{p-value})$  between MAGMA and LDSC outputs for OneK1K cohort. P-values were estimated with MAGMA and LDSC (one-sided test).



**Supplementary Figure 6. Factor-associated loci are specifically enriched in tissue immune cells. a-b) MAGMA gene-property results of intestinal cells(a) and lung cells(b). The barplot shows  $-\log_{10}(p\text{-value})$  of the enrichment. P-values were estimated with MAGMA for testing the null-hypothesis (one-sided test) that the risk variants were not enriched in the cell-types.**



**c)**

Protein	Drug	Type	Clinical indication	Application in immune-mediated disease	pQTL effect
<i>ERAP2</i>	tosedostat	inhibitor	cancer	-	predisposing
	anti-TAC 90 Y-HAT	binding agent	cancer	-	predisposing
	aldesleukin	agonist	T1D, CD, cancer, liver disease, tuberculosis, AIDS, COVID-19	phase I - II	predisposing
	basiliximab	inhibitor	immune system disease, T1D, UC, kidney disease, cancer	phase I - III	predisposing
<i>IL2RA</i>	dacilizumab	inhibitor	immune system disease, T1D, MS, UC, asthma, psoriasis, HIV, cancer	phase II - III	predisposing
	denileukin difitox	binding agent	cancer	-	predisposing
	Lmb-2	binding agent	cancer	-	predisposing
	camidanlumab tesirine	binding agent	cancer	-	predisposing
	inolimomab	antagonist	graft versus host disease	-	predisposing
	levilimab	inhibitor	RA, COVID-19	phase II - III	predisposing
	sarilumab	antagonist	RA, JIA, COVID-19	phase I - IV	predisposing
<i>IL6R</i>	satralizumab	antagonist	immune system disease	phase IV	predisposing
	tocilizumab	inhibitor	RA, JIA, T1D, SLE COVID-19, cancer,	phase I - IV	predisposing
	vobarilizumab	inhibitor	RA, SLE	phase I - II	predisposing

**Supplementary Figure 7. Colocalization of protein QTLs.** **a)** Triangles pointing upwards indicate that an increase in protein level increases disease risk, while triangles point downwards indicate decrease of disease risk. Blue, green and red represent  $F_{\text{gut}}$ ,  $F_{\text{aid}}$  and  $F_{\text{alrg}}$  respectively. Mendelian Randomization with Wald ratio method was used to estimate the p-value (two-sided). Only significant MR results (p-value < 0.05) are shown. **b)** LocusZoom plot representing the colocalization between the level of LRRC2 protein in plasma and  $F_{\text{alrg}}$ . P-values refer to the SNP p-values derived from the  $F_{\text{alrg}}$  GWAS and from the p-QTL dataset. **c)** Table representing pQTLs which are known drug targets. MS, multiple sclerosis; UC, ulcerative colitis; CD, Crohn's disease; RA, rheumatoid arthritis; JIA, juvenile idiopathic arthritis; T1D, type 1 diabetes; SLE, systemic lupus erythematosus.