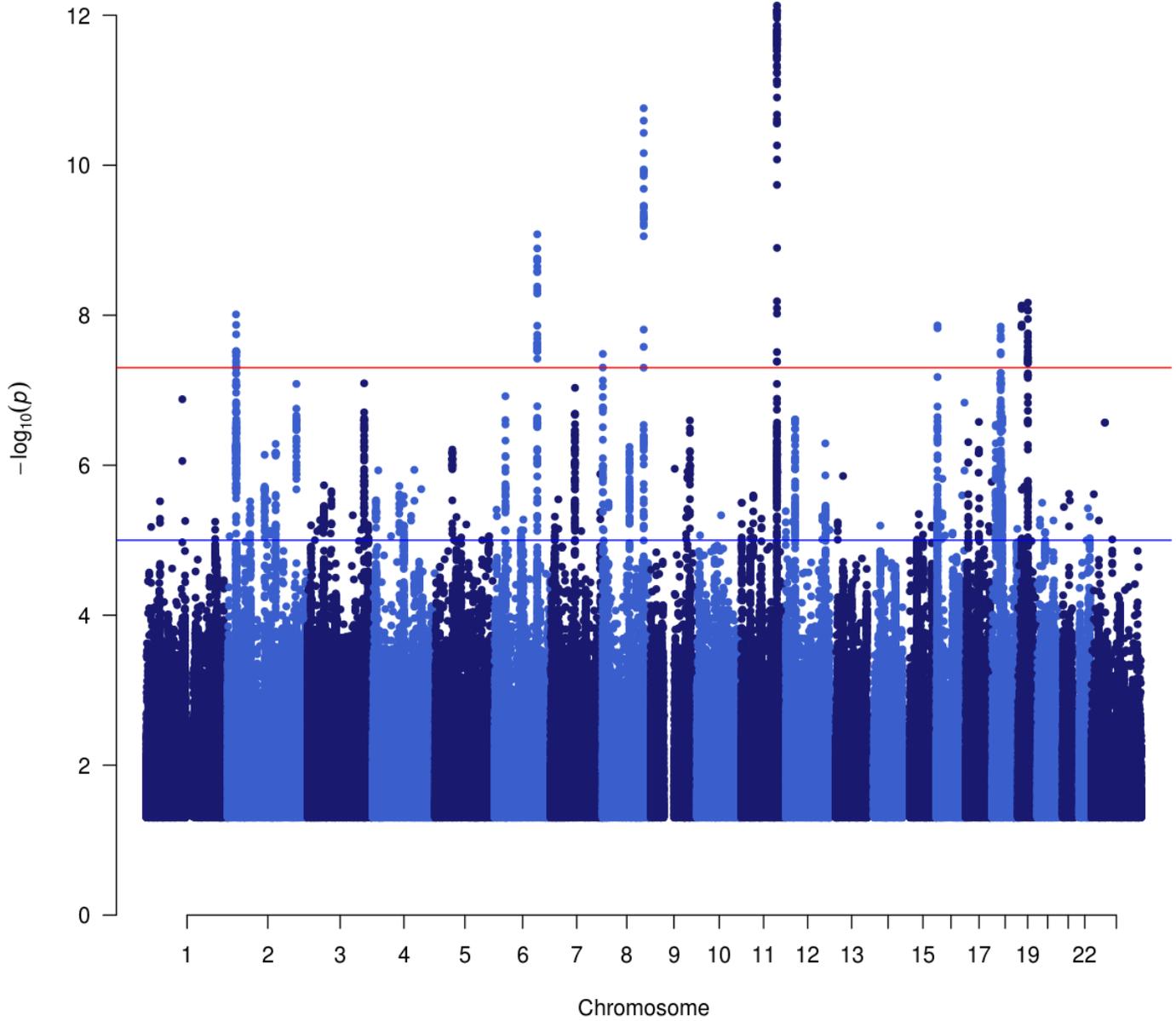


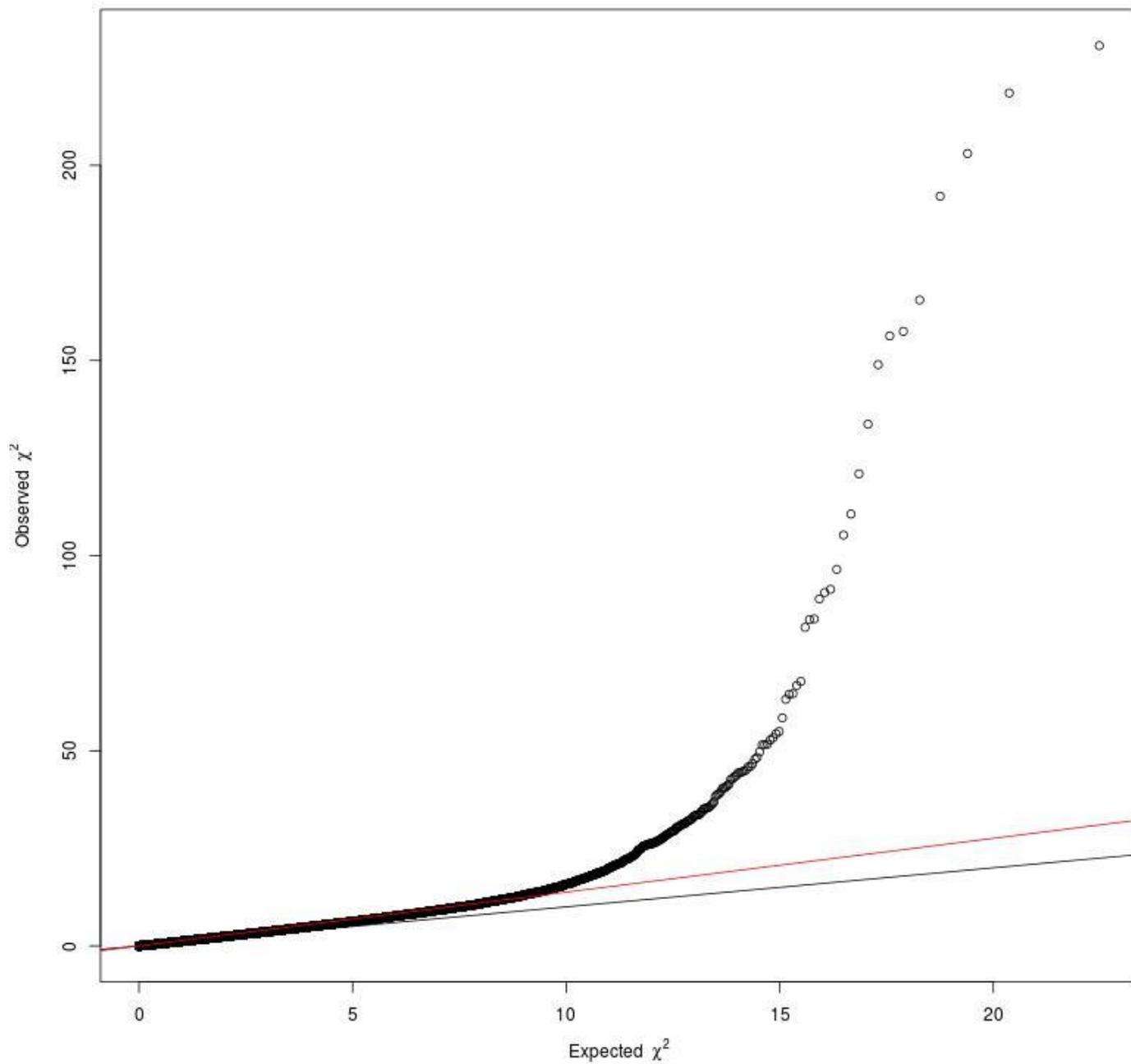
Supplementary Figure 1

Manhattan plot of associations with breast cancer risk for all imputed and genotyped SNPs using combined data from ER-negative cases and controls and *BRCA1* mutation carriers, before excluding known breast cancer susceptibility loci.



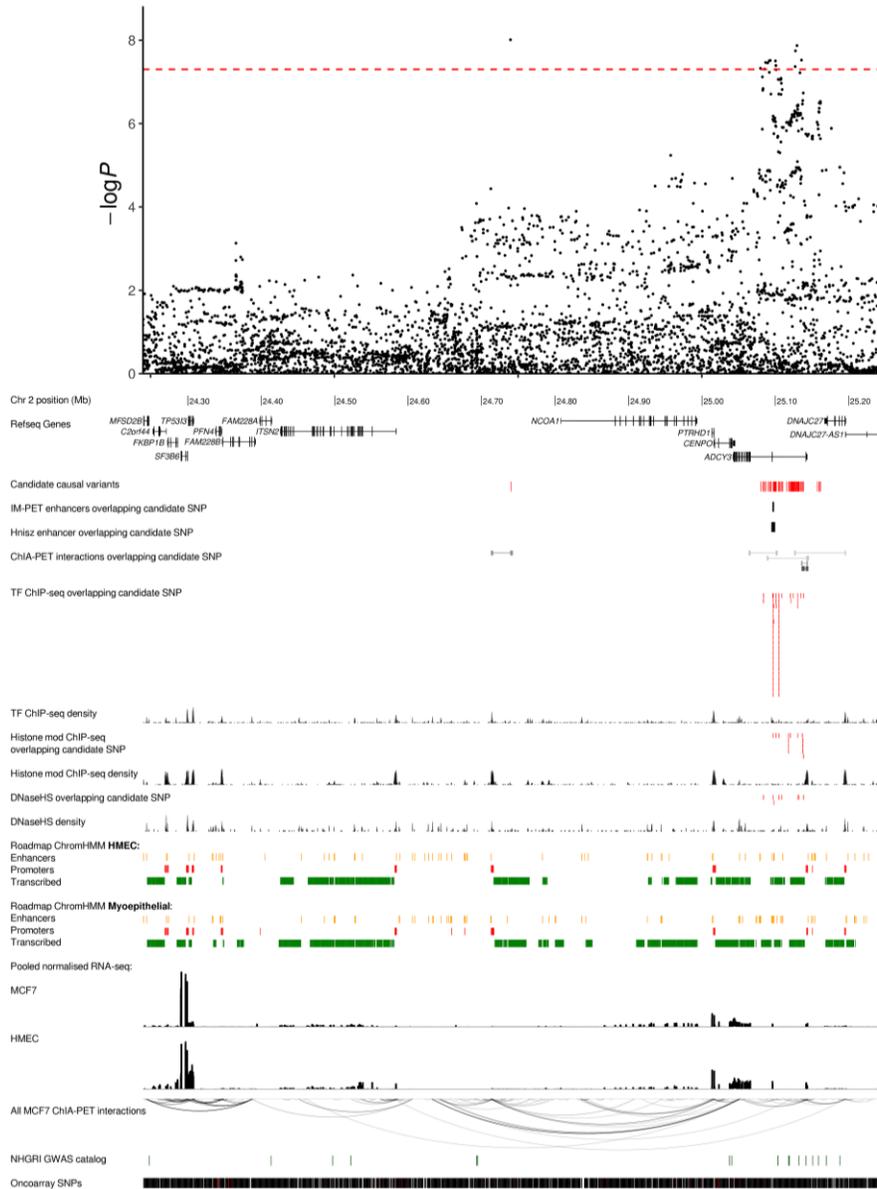
Supplementary Figure 2

Manhattan plot of associations with breast cancer risk for all imputed and genotyped SNPs using combined data from ER-negative cases and controls and *BRCA1* mutation carriers, after excluding known breast cancer susceptibility loci.



Supplementary Figure 3

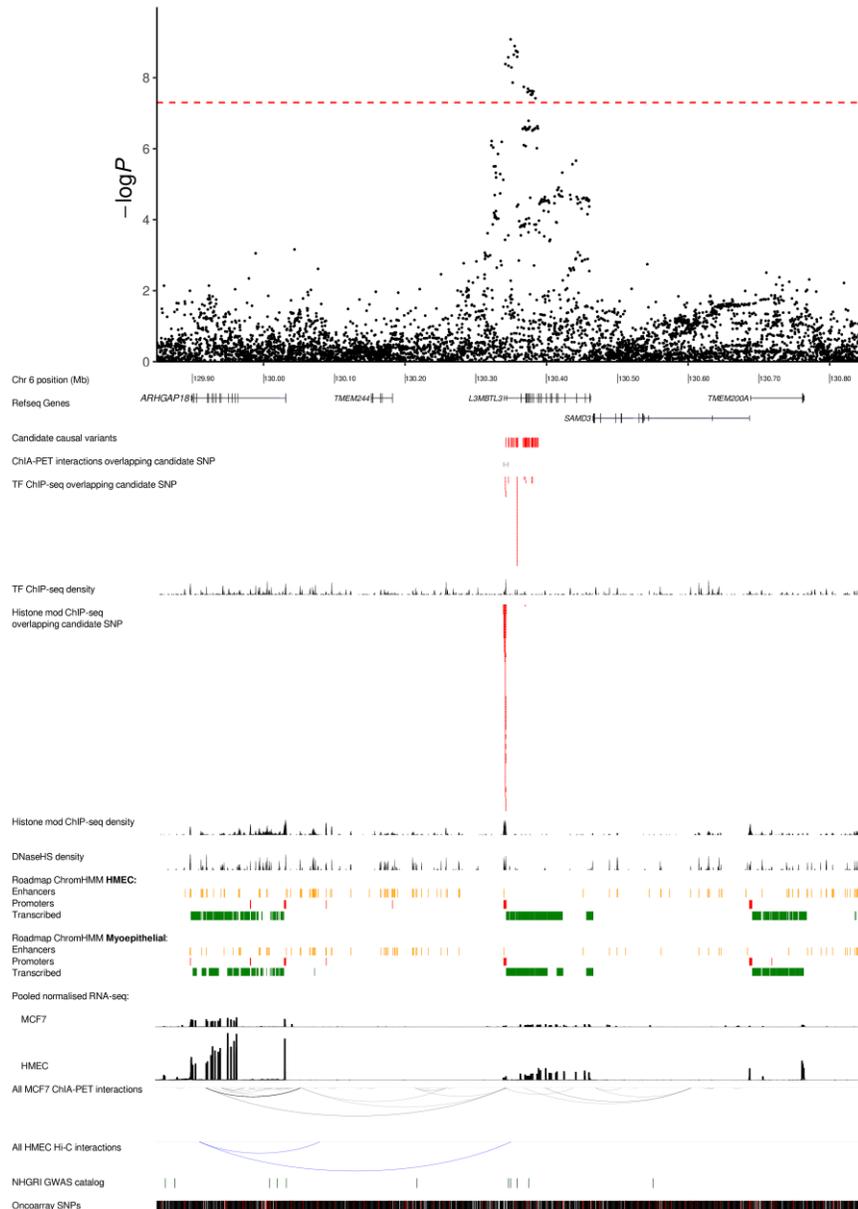
Quantile–quantile plot of associations with breast cancer risk for all imputed and genotyped SNPs using combined data from ER-negative cases and controls and *BRCA1* mutation carriers.



Supplementary Figure 4

Genomic region around the ER-negative risk-associated variant 2_24739694_CT_T (rs200648189).

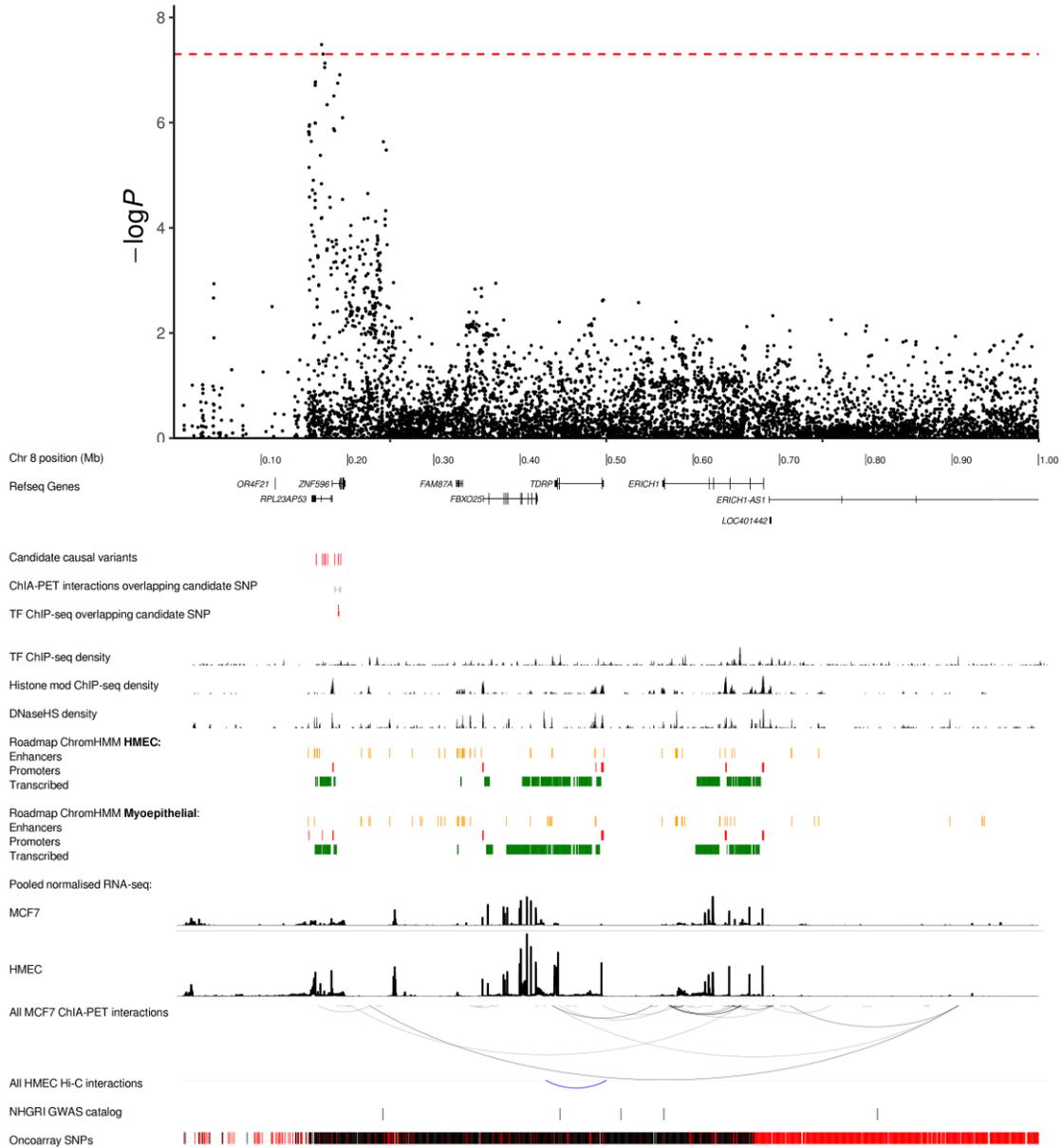
One-megabase region showing the statistical significance of all genotyped and imputed SNPs (regional Manhattan plot) and the positions of candidate causal variants in relation to RefSeq annotated genes. Breast cell enhancers overlapping candidate SNPs predicted to target nearby genes by methods including IM-PET and Hnisz are depicted as black bars. Chromatin interactions from ENCODE ChIA-PET experiments in MCF7 cells overlapping candidate variants are depicted as boxes connected by thin lines and are shaded to reflect the confidence score of the interaction. Epigenomic features (derived from publicly available transcription factor ChIP-seq, histone modification ChIP-seq and DNase-seq) that overlap candidate variants are shown as red segments. Density tracks show the summed occurrence of transcription factor ChIP-seq, histone modification ChIP-seq, and DHS peaks at each genomic position. Roadmap Epigenomics Project chromatin state models for HMECs and myoepithelial cells grouped into enhancer, promoter or transcribed annotations are shown as yellow, red and green segments, respectively. Transcript levels in MCF7 cells and HMECs are represented by histograms depicting the mean of combined and normalized RNA-seq expression levels at each genomic position. All MCF7 ChIA-PET (ENCODE) chromatin interactions are represented by black arcs. Published GWAS signals from the NHGRI catalog are shown as green ticks. The last track shows tested OncoArray SNPs (genotyped or imputed) as black ticks and uninterrogated, common (dbSNP138 EUR MAF > 1%) SNPs as red ticks.



Supplementary Figure 5

Genomic region around the ER-negative risk-associated variant 6_130349119_T_C (rs6569648).

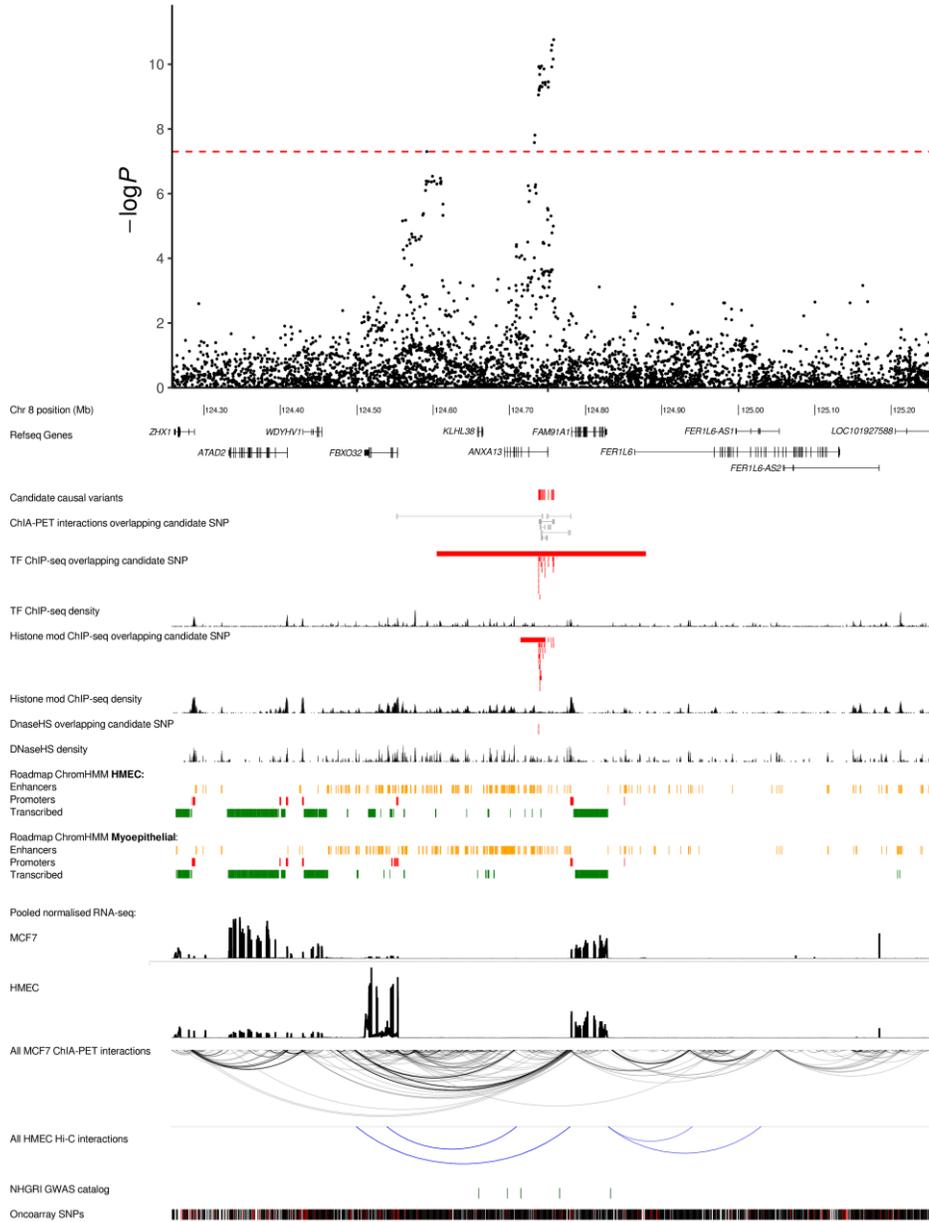
One-megabase region showing the statistical significance of all genotyped and imputed SNPs (regional Manhattan plot) and the positions of candidate causal variants in relation to RefSeq annotated genes. Chromatin interactions from ENCODE ChIA-PET experiments in MCF7 cells overlapping candidate variants are depicted as boxes connected by thin lines and are shaded to reflect the confidence score of the interaction. Epigenomic features (derived from publicly available transcription factor ChIP-seq and histone modification ChIP-seq) that overlap candidate variants are shown as red segments. Density tracks show the summed occurrence of transcription factor ChIP-seq, histone modification ChIP-seq and DHS peaks at each genomic position. Roadmap Epigenomics Project chromatin state models for HMECs and myoepithelial cells grouped into enhancer, promoter or transcribed annotations are shown as yellow, red and green segments, respectively. Transcript levels in MCF7 cells and HMECs are represented by histograms depicting the mean of combined and normalized RNA-seq expression levels at each genomic position. All MCF7 ChIA-PET (ENCODE) and HMEC Hi-C⁵² chromatin interactions are represented by black and blue arcs, respectively. Published GWAS signals from the NHGRI GWAS catalog are shown as green ticks. The last track shows tested OncoArray SNPs (genotyped or imputed) as black ticks and uninterrogated, common (dbSNP138 EUR MAF > 1%) SNPs as red ticks.



Supplementary Figure 6

Genomic region around the ER-negative risk-associated variant 8_170692_T_C (rs66823261).

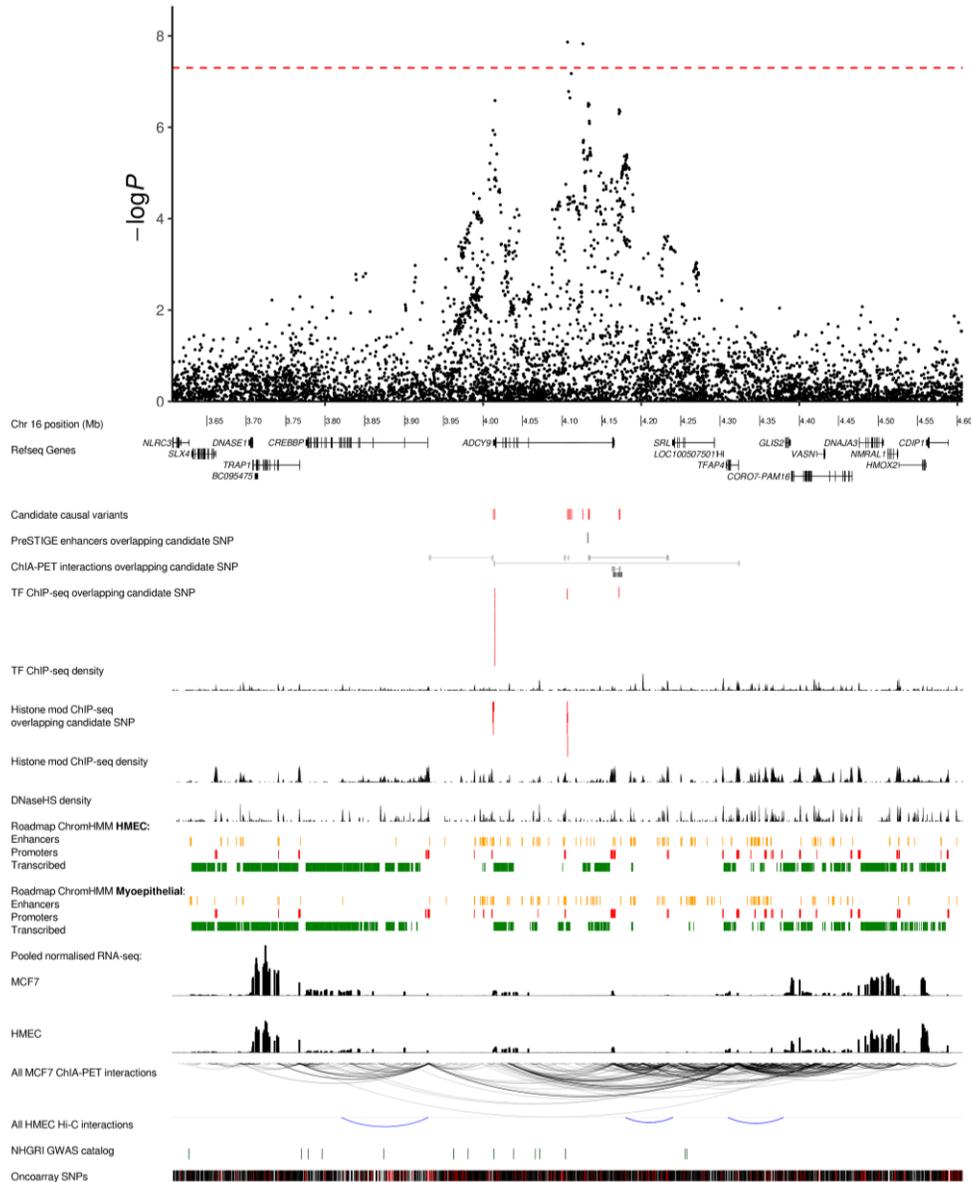
One-megabase region showing the statistical significance of all genotyped and imputed SNPs (regional Manhattan plot) and the positions of candidate causal variants in relation to RefSeq annotated genes. Chromatin interactions from ENCODE ChIA-PET experiments in MCF7 cells overlapping candidate variants are depicted as boxes connected by thin lines and are shaded to reflect the confidence score of the interaction. Epigenomic features derived from publicly available transcription factor ChIP-seq that overlap candidate variants are shown as red segments. Density tracks show the summed occurrence of transcription factor ChIP-seq, histone modification ChIP-seq and DHS peaks at each genomic position. Roadmap Epigenomics Project chromatin state models for HMECs and myoepithelial cells grouped into enhancer, promoter or transcribed annotations are shown as yellow, red and green segments, respectively. Transcript levels in MCF7 cells and HMECs are represented by histograms depicting the mean of combined and normalized RNA-seq expression levels at each genomic position. All MCF7 ChIA-PET (ENCODE) and HMEC Hi-C⁵² chromatin interactions are represented by black and blue arcs, respectively. Published GWAS signals from the NHGRI GWAS catalog are shown as green ticks. The last track shows tested OncoArray SNPs (genotyped or imputed) as black ticks and uninterrogated, common (dbSNP138 EUR MAF > 1%) SNPs as red ticks.



Supplementary Figure 7

Genomic region around the ER-negative risk-associated variant 8_124757661_C_T (rs17350191).

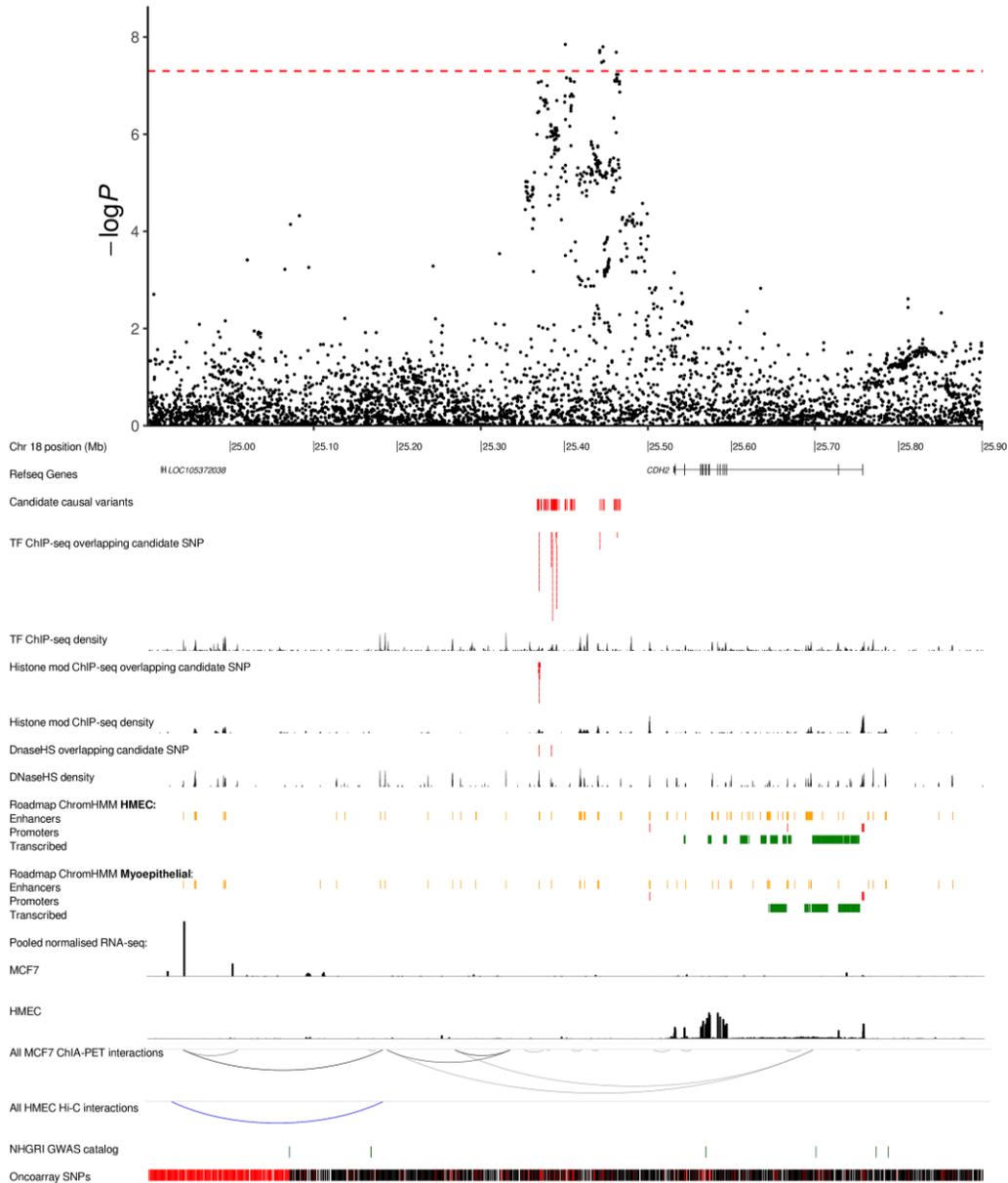
One-megabase region showing the statistical significance of all genotyped and imputed SNPs (regional Manhattan plot) and the positions of candidate causal variants in relation to RefSeq annotated genes. Chromatin interactions from ENCODE ChIA-PET experiments in MCF7 cells overlapping candidate variants are depicted as boxes connected by thin lines and are shaded to reflect the confidence score of the interaction. Epigenomic features (derived from publicly available transcription factor ChIP-seq, histone modification ChIP-seq and DNase-seq) that overlap candidate variants are shown as red segments. Density tracks show the summed occurrence of transcription factor ChIP-seq, histone modification ChIP-seq and DHS peaks at each genomic position. Roadmap Epigenomics Project chromatin state models for HMECs and myoepithelial cells grouped into enhancer, promoter or transcribed annotations are shown as yellow, red and green segments, respectively. Transcript levels in MCF7 cells and HMECs are represented by histograms depicting the mean of combined and normalized RNA-seq expression levels at each genomic position. All MCF7 ChIA-PET (ENCODE) and HMEC Hi-C⁵² chromatin interactions are represented by black and blue arcs, respectively. Published GWAS signals from the NHGRI GWAS catalog are shown as green ticks. The last track shows tested OncoArray SNPs (genotyped or imputed) as black ticks and uninterrogated, common (dbSNP138 EUR MAF > 1%) SNPs as red ticks.



Supplementary Figure 8

Genomic region around the ER-negative risk-associated variant 16_4106788_C_A (rs11076805).

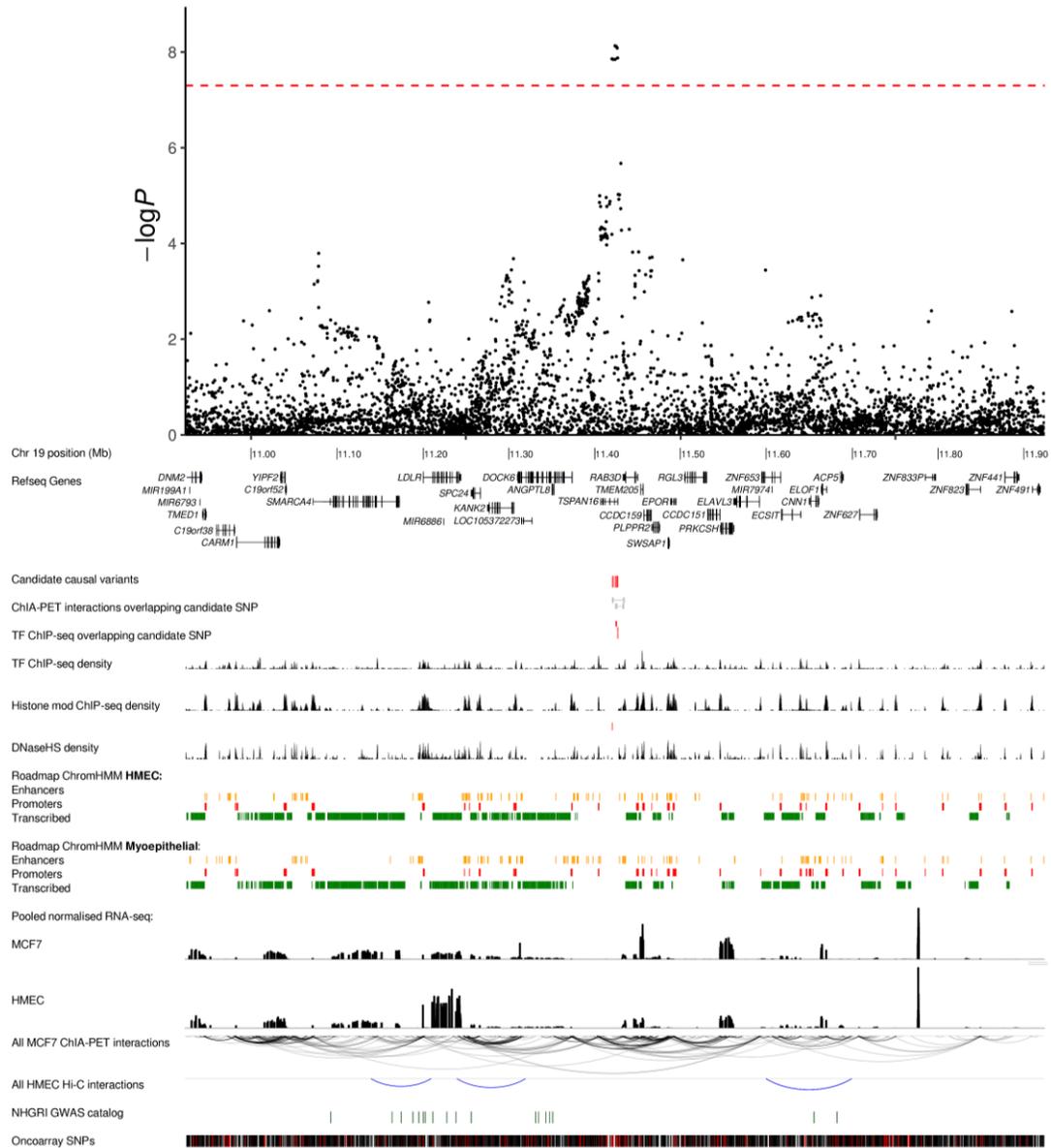
One-megabase region showing the statistical significance of all genotyped and imputed SNPs (regional Manhattan plot) and the positions of candidate causal variants in relation to RefSeq annotated genes. Breast cell enhancers overlapping candidate SNPs predicted to target nearby genes by PreSTIGE⁵³ are depicted as black bars. Chromatin interactions from ENCODE ChIA-PET experiments in MCF7 cells overlapping candidate variants are depicted as boxes connected by thin lines and are shaded to reflect the confidence score of the interaction. Epigenomic features (derived from publicly available transcription factor ChIP-seq and histone modification ChIP-seq) that overlap candidate variants are shown as red segments. Density tracks show the summed occurrence of transcription factor ChIP-seq, histone modification ChIP-seq and DHS peaks at each genomic position. Roadmap Epigenomics Project chromatin state models for HMECs and myoepithelial cells grouped into enhancer, promoter or transcribed annotations are shown as yellow, red and green segments, respectively. Transcript levels in MCF7 cells and HMECs are represented by histograms depicting the mean of combined and normalized RNA-seq expression levels at each genomic position. All MCF7 ChIA-PET (ENCODE) and HMEC Hi-C⁵² chromatin interactions are represented by black and blue arcs, respectively. Published GWAS signals from the NHGRI GWAS catalog are shown as green ticks. The last track shows tested OncoArray SNPs (genotyped or imputed) as black ticks and uninterrogated, common (dbSNP138 EUR MAF > 1%) SNPs as red ticks.



Supplementary Figure 9

Genomic region around the ER-negative risk-associated variant 18_25401204_A_AT (rs36194942).

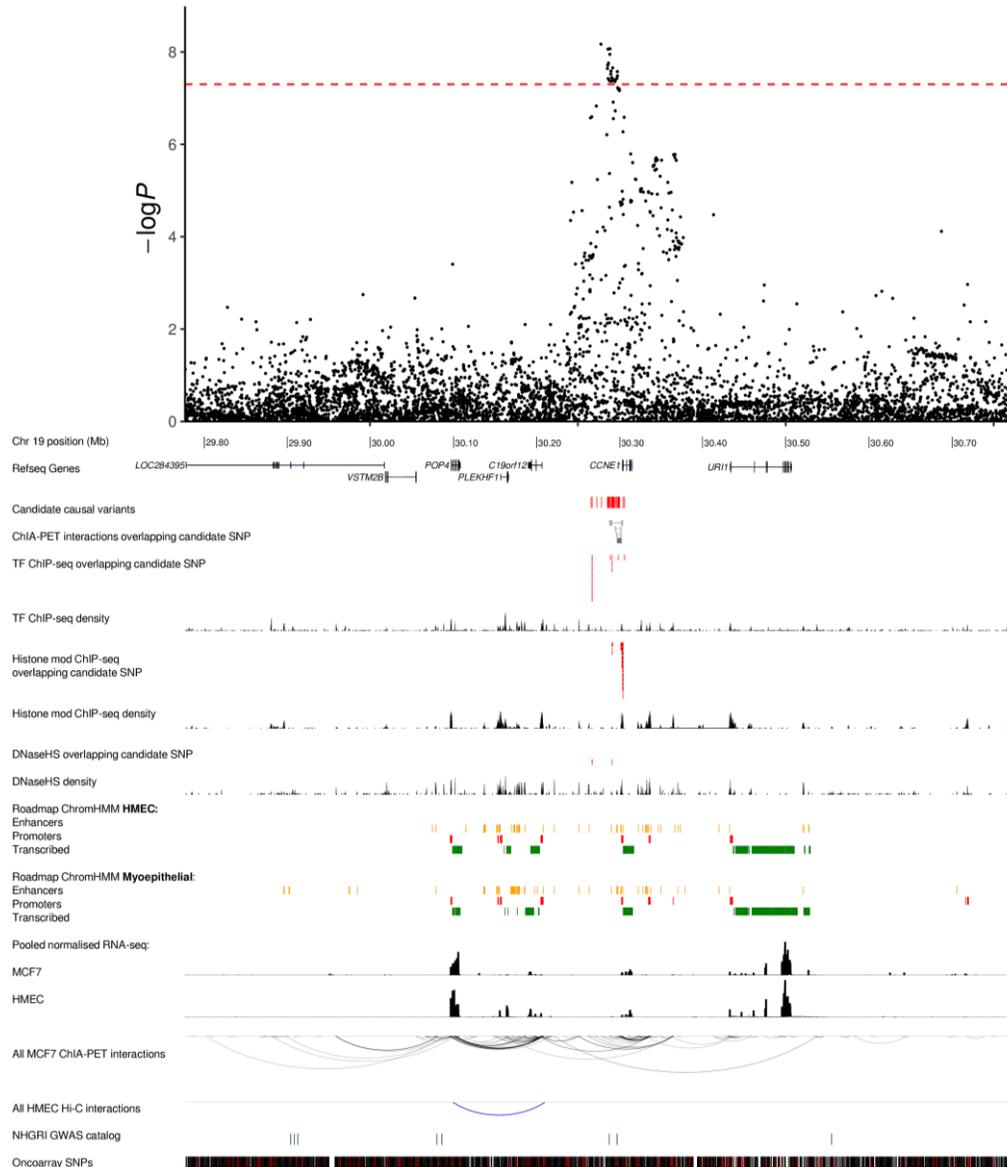
One-megabase region showing the statistical significance of all genotyped and imputed SNPs (regional Manhattan plot) and the positions of candidate causal variants in relation to RefSeq annotated genes. Epigenomic features (derived from publicly available transcription factor ChIP-seq, histone modification ChIP-seq and DNase-seq) that overlap candidate variants are shown as red segments. Density tracks show the summed occurrence of transcription factor ChIP-seq, histone modification ChIP-seq and DHS peaks at each genomic position. Roadmap Epigenomics Project chromatin state models for HMECs and myoepithelial cells grouped into enhancer, promoter or transcribed annotations are shown as yellow, red and green segments, respectively. Transcript levels in MCF7 cells and HMECs are represented by histograms depicting the mean of combined and normalized RNA-seq expression levels at each genomic position. All MCF7 ChIA-PET (ENCODE) and HMEC Hi-C⁵² chromatin interactions are represented by black and blue arcs, respectively. Published GWAS signals from the NHGRI GWAS catalog are shown as green ticks. The last track shows tested OncoArray SNPs (genotyped or imputed) as black ticks and uninterrogated, common (dbSNP138 EUR MAF > 1%) SNPs as red ticks.



Supplementary Figure 10

Genomic region around the ER-negative risk-associated variant 19_11423703_C_G (rs322144).

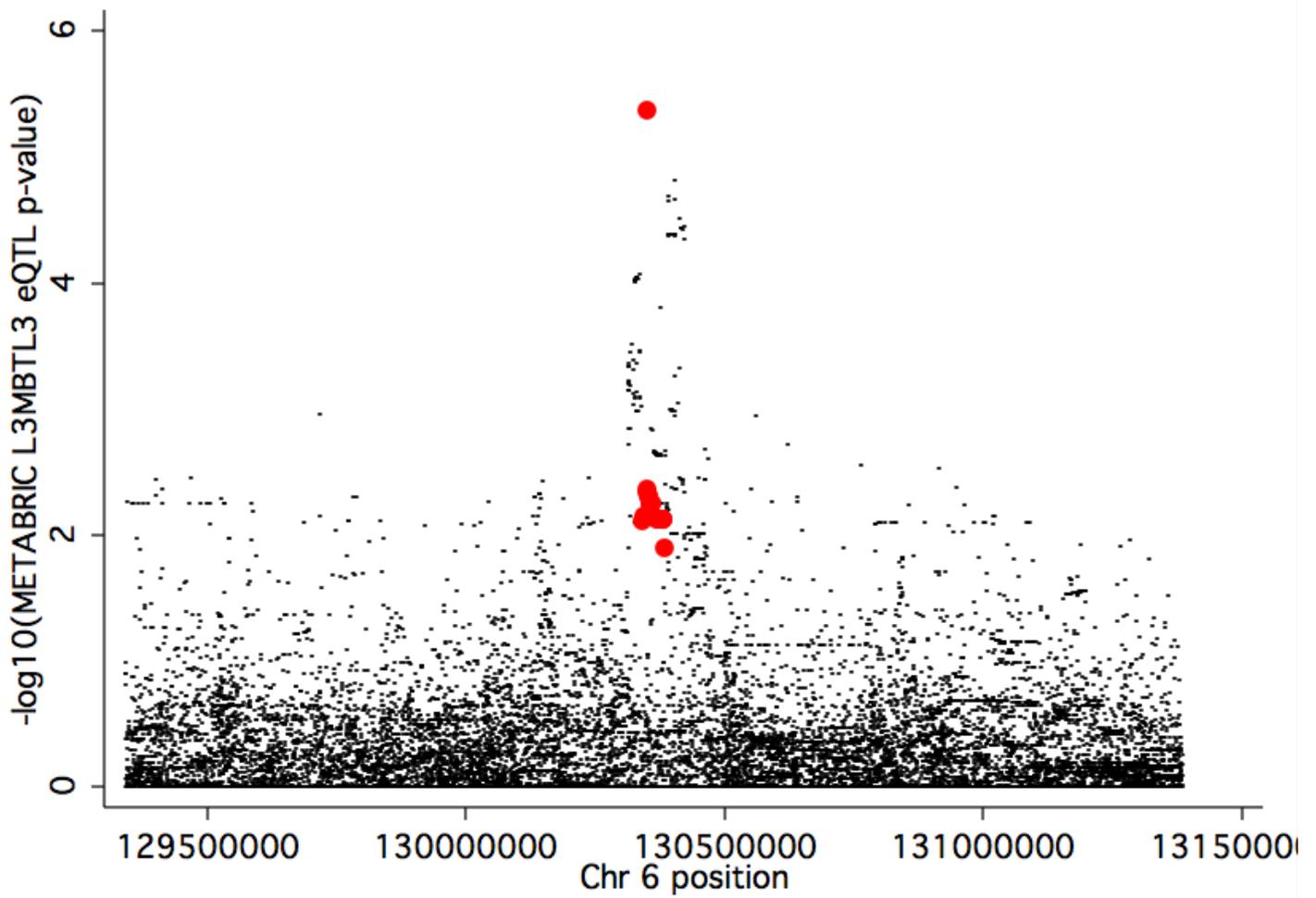
One-megabase region showing the statistical significance of all genotyped and imputed SNPs (regional Manhattan plot) and the positions of candidate causal variants in relation to RefSeq annotated genes. Chromatin interactions from ENCODE ChIA-PET experiments in MCF7 cells overlapping candidate variants are depicted as boxes connected by thin lines and are shaded to reflect the confidence score of the interaction. Epigenomic features (derived from publicly available transcription factor ChIP-seq and DNase-seq) that overlap candidate variants are shown as red segments. Density tracks show the summed occurrence of transcription factor ChIP-seq, histone modification ChIP-seq and DHS peaks at each genomic position. Roadmap Epigenomics Project chromatin state models for HMECs and myoepithelial cells grouped into enhancer, promoter or transcribed annotations are shown as yellow, red and green segments, respectively. Transcript levels in MCF7 cells and HMECs are represented by histograms depicting the mean of combined and normalized RNA-seq expression levels at each genomic position. All MCF7 ChIA-PET (ENCODE) and HMEC Hi-C⁵² chromatin interactions are represented by black and blue arcs, respectively. Published GWAS signals from the NHGRI GWAS catalog are shown as green ticks. The last track shows tested OncoArray SNPs (genotyped or imputed) as black ticks and uninterrogated, common (dbSNP138 EUR MAF > 1%) SNPs as red ticks.



Supplementary Figure 11

Genomic region around the ER-negative risk-associated variant 19_30277729_C_T (rs113701136).

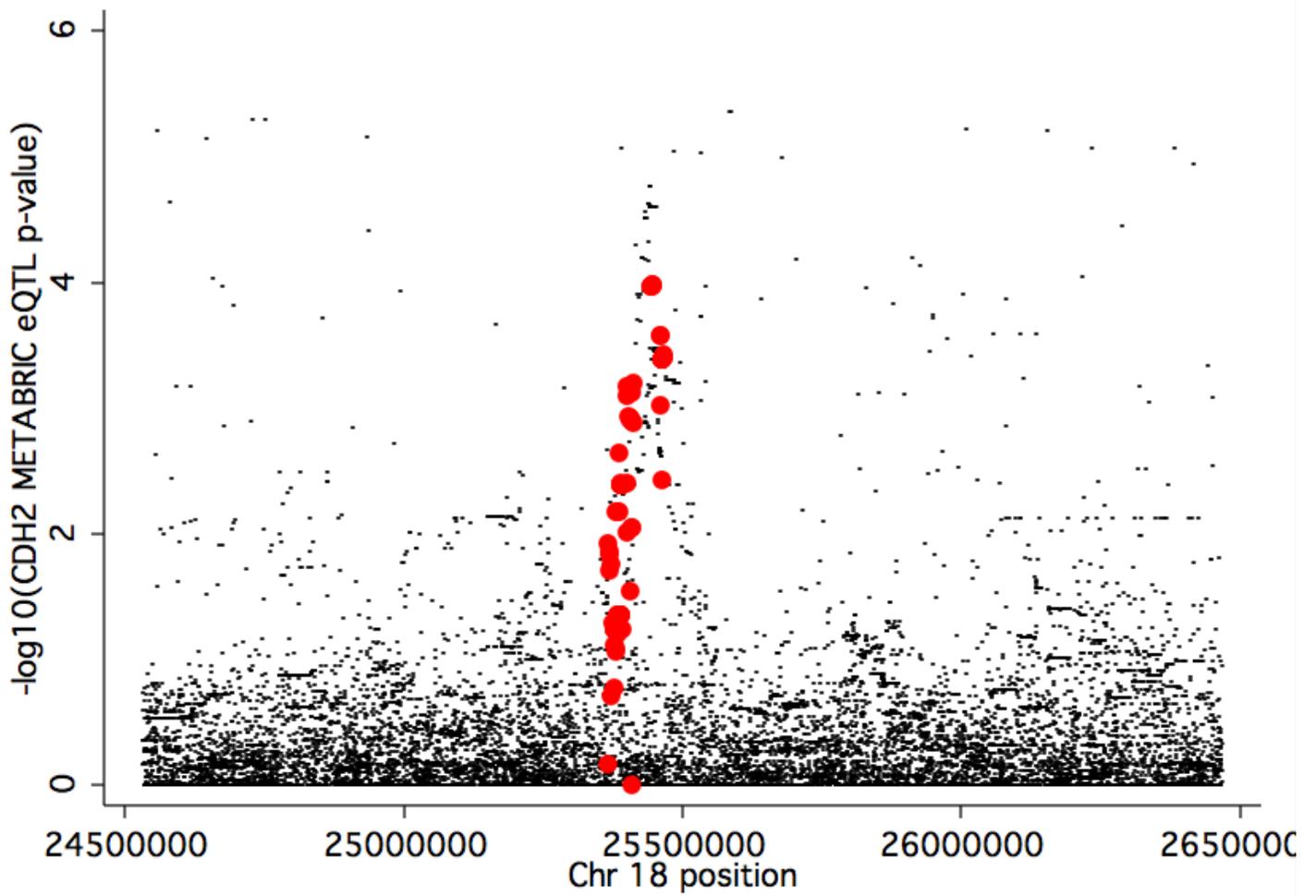
One-megabase region showing the statistical significance of all genotyped and imputed SNPs (regional Manhattan plot) and the positions of candidate causal variants in relation to RefSeq annotated genes. Chromatin interactions from ENCODE ChIA-PET experiments in MCF7 cells overlapping candidate variants are depicted as boxes connected by thin lines and are shaded to reflect the confidence score of the interaction. Epigenomic features (derived from publicly available transcription factor ChIP-seq, histone modification ChIP-seq and DNase-seq) that overlap candidate variants are shown as red segments. Density tracks show the summed occurrence of transcription factor ChIP-seq, histone modification ChIP-seq and DHS peaks at each genomic position. Roadmap Epigenomics Project chromatin state models for HMECs and myoepithelial cells grouped into enhancer, promoter or transcribed annotations are shown as yellow, red and green segments, respectively. Transcript levels in MCF7 cells and HMECs are represented by histograms depicting the mean of combined and normalized RNA-seq expression levels at each genomic position. All MCF7 ChIA-PET (ENCODE) and HMEC Hi-C⁵² chromatin interactions are represented by black and blue arcs, respectively. Published GWAS signals from the NHGRI GWAS catalog are shown as green ticks. The last track shows tested OncoArray SNPs (genotyped or imputed) as black ticks and uninterrogated, common (dbSNP138 EUR MAF > 1%) SNPs as red ticks.



Supplementary Figure 12

Regional eQTL association plot for all variants within 1 Mb of *L3MTBL3* and expression of *L3MTBL3*.

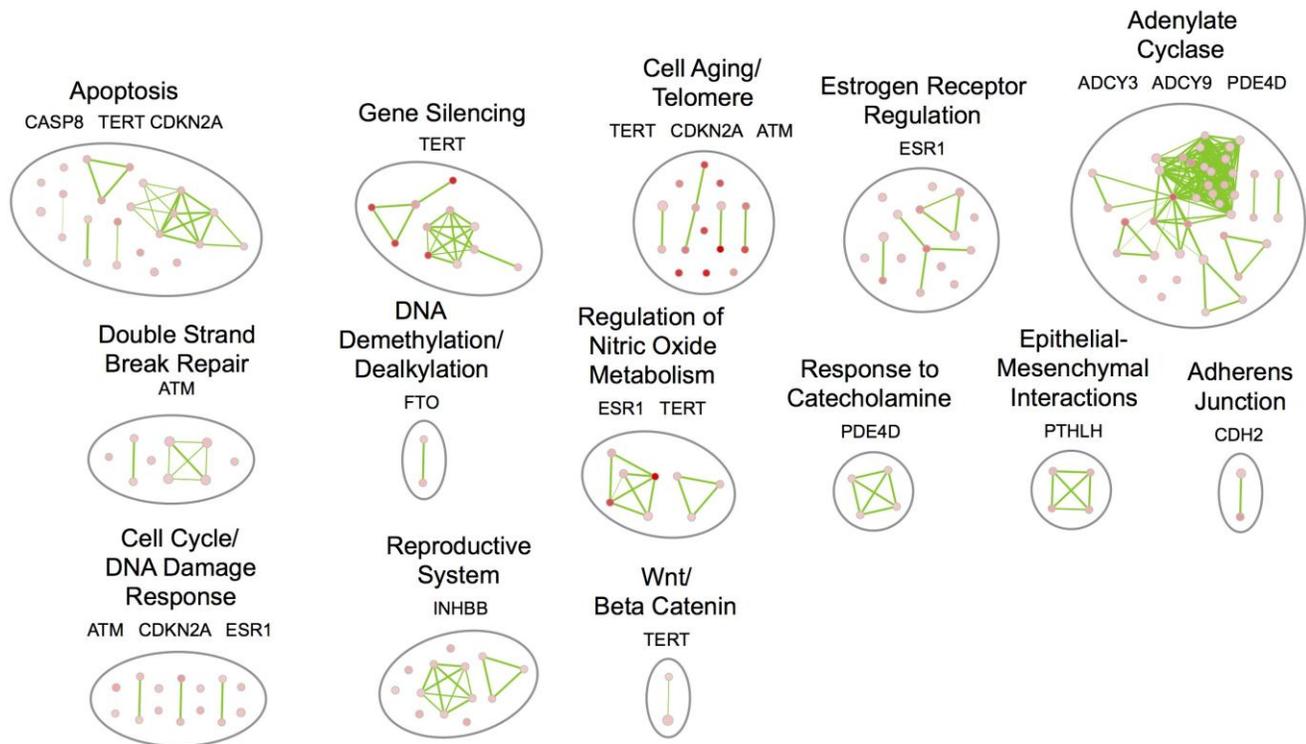
Red dots indicate candidate causal risk variants from the meta-analysis of BCAC ER-negative case-control and CIMBA *BRCA1* mutation carrier data.



Supplementary Figure 13

Regional eQTL association plot for all variants within 1 Mb of *CDH2* and expression of *CDH2*.

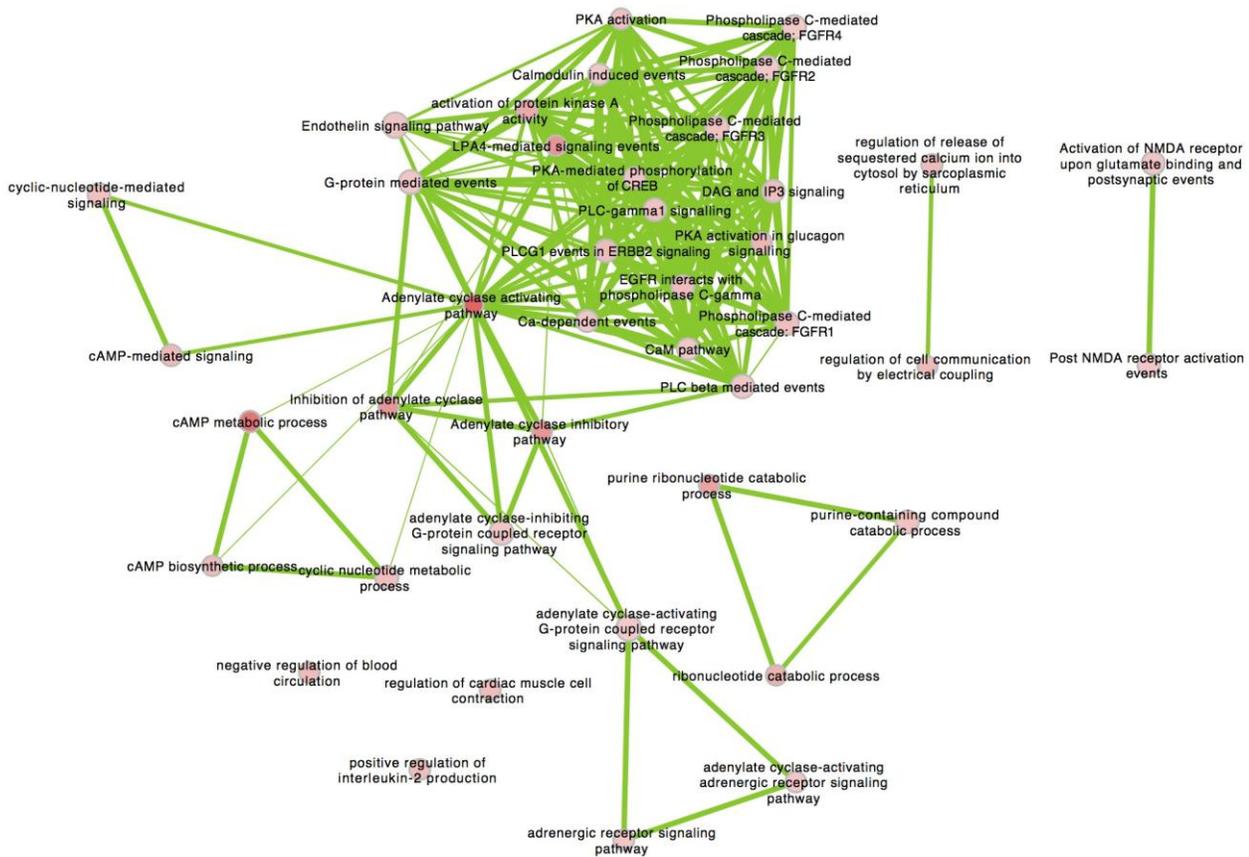
Red dots indicate candidate causal risk variants from the meta-analysis of BCAC ER-negative case-control and CIMBA *BRCA1* mutation carrier data.



Supplementary Figure 14

Enrichment map for pathways enriched in susceptibility to ER-negative breast cancer.

Enriched pathways (enrichment score (ES) ≥ 0.41) are grouped into themes and annotated with genes that appeared to drive the enrichment signal (Online Methods). Shaded circles represent pathways (darker red indicates higher ES, and larger size denotes a greater number of genes in the pathway), and green lines connect those that are most similar in terms of gene set overlap ($>70\%$), with thicker lines denoting greater similarity.



Supplementary Figure 15

Enrichment map of the adenylate cyclase theme, enriched in susceptibility to ER-negative breast cancer.

Shaded circles represent pathways (darker red indicates higher ES, and larger size denotes a greater number of genes in the pathway), and green lines connect those that are most similar in terms of gene set overlap (>70%), with thicker lines denoting greater similarity.

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***In Silico* Annotation of Candidate Causal Variants**

Guide to results table (Supplementary Table 5) and UCSC Genome Browser session
Each candidate causal SNP has been annotated with publicly available genomic data in order to highlight potentially functional variants, prioritise experimental validation, and predict target genes. Annotations fall into categories relating to putative effects on transcription factors, regulatory element activities, expression quantitative trait loci (eQTL) and target gene prediction. For each variant, a link to the UCSC Genome Browser is provided that shows a 1 Mb region with relevant genomic data.

Transcription factors

Information regarding potential effects on transcription factor recognition sequences was obtained from the ENCODE-Motifs resource (<http://compbio.mit.edu/encode-motifs>)¹ using VCFtools v0.1.11 to access the downloaded HaploReg v4.0 database². The impact each variant has on the position weight matrix for specific transcription factors is expressed as '+' or '-' for strengthened or weakened motifs relative to elements carrying the reference allele, respectively. Processed transcription factor ChIP-seq peak data for breast cell types were downloaded from ENCODE and other publications via NCBI GEO, in BED or NarrowPeak format, converted to the hg19 assembly using LiftOver if required, and given a standardised naming system (format = "*celltype;target*" in Supplementary Table 5). More details about the overlapping binding sites may be found within browser session track "TF-chip peaks overlapping candidate SNP" where TF-ChIP-seq peaks are named in the format "*Biosample_term_name, Experiment_target, Biosample_treatments, Biological_replicate(s), File_accession*". All ChIP-seq datasets are listed in Supplementary Table 6. Variants were assessed for overlap with ChIP-seq peaks using BedTools v2.25.0³.

Regulatory features

Histone signatures derived from histone modification ChIP-seq experiments on breast cell types carried out by ENCODE, NIH Roadmap Epigenomics, and other published studies were obtained and formatted as for ChIP-seq data. Histone modification peaks overlapping candidate causal variants are represented as "*celltype;histone_mark*" in Supplementary Table 5 and "*Biosample_term_name, Experiment_target, Biosample_treatments, Biological_replicate(s), File_accession*" in the browser track "Histone modification ChIP-seq peaks overlapping candidate SNP". BedTools was used to intersect variants with histone signatures including commonly used marks associated with enhancers (H3K4me1, H3K4me2 and H3K27ac) and promoters (H3K4me3 and H3K9ac). Chromatin Hidden Markov Modelling (ChromHMM) states were obtained for breast cells from Roadmap (HMEC and myoepithelial cells) and published MCF7 data⁴ and filtered for states corresponding to 'enhancers' (Roadmap 25-state E13, E14, E15, E16, E17, E18) or 'promoters' (Roadmap 25-state E1, E2, E3, E4, E22, E23). Chromatin state features containing candidate variants are represented as "*celltype;chromatin_state*". Chromatin accessibility data obtained from ENCODE, Roadmap and other published sources via NCBI GEO measured using DNase-seq and FAIRE-seq for relevant breast cell types were also tested for overlap with candidate causal variants. Intersected regions are reported in the format "*celltype;method*". Scores based on RegulomeDB⁵ are presented for available SNPs (based on dbSNP141), where lower scores are increasingly likely to be functional (<http://regulomedb.org/help#score>).

eQTL

Genes showing expression levels correlated with query SNPs are shown in the column headed 'eQTL_target_all'. All genes reported to be associated with genotype in studies including GTEx version 6⁶ (expression in any GTEx tissue, *P* value cutoff 10⁻⁶) and Westra *et al.*,⁷ (expression in whole blood). Genes associated with genotype in GTEx breast samples (N=186) are listed in the column "eQTL_GTEx.breast". eQTL data from TCGA and METABRIC studies for relevant variants are also presented (format "Associated_gene:EffectAllele:EffectDirection:P_value").

Other genomic features

Chromosomal position, the lead variant for the associated locus, and potentially conflicting rsIDs (assessed as overlapping at the query position) are given for each variant. GWAS tagSNPs were downloaded from the UCSC Table Browser (December 2015) and associated traits are listed if the tagSNP is within a 10 kb window of the candidate causal variant. NCBI RefSeq gene annotations were downloaded from the UCSC Table Browser and BedTools was used to determine overlapping genes ("Overlapping_RefGene"). The nearest RefGene transcription start site is also presented, given in the format "RefGeneTSS|distance". Basic genomic annotations such as intergenic, intronic, exonic, and untranslated regions based on RefSeq gene annotations were determined for each variant.

Target Gene Prediction

The column headed "Predicted_target_gene" lists genes predicted by various methods to be targets of, or the expression of which is associated with, regulatory elements in which the candidate causal variant lies. The reported gene is listed with cell type and method in the format "target:cell:method". A database was created comprising publicly available data based on various methods aiming to link enhancers with target genes (Annex to Supplementary Table 5). Laboratory based experimental approaches include genome-wide Chromatin Interaction Analysis with Paired-End-Tag sequencing (ChIA-PET)⁸, Hi-C⁹, and other Chromosome conformation capture (3C)-based techniques. Computational resources designed to predict target promoters by correlation of gene expression with ChIP-seq signals at specific regulatory elements including IM-PET¹⁰, PreSTIGE¹¹ and data from Hnisz *et al.*¹² are also included. These methods associate enhancers defined by histone modification ChIP-seq for H3K4me1 (PreSTIGE), H3K27ac (Hnisz), H3K4me1, H3K4me3 and H3K27ac (IM-PET) with gene expression signals measured by RNA-seq. FANTOM5¹³ data representing enhancer-promoter cap analysis of gene expression (CAGE) expression correlation from all cell types were downloaded from <http://enhancer.binf.ku.dk/>. Target genes have been predicted for multiple cell types and all data were included in the database, and filtered for breast derived cell types for this analysis (see Key to Supplementary Table 5).

The following strategy was used to assign potential target genes to regulatory elements. The published computational methods (Hnisz, PreSTIGE and IM-PET) included target gene annotation in the reported data. For ChIA-PET and Hi-C data, interaction peaks were mapped to promoters defined as -1.0 kb to +0.1 kb around GENCODE (v19) transcription start sites. Enhancer definitions were used as reported for computational methods while for ChIA-PET and Hi-C were interpreted as any region interacting with a promoter (regardless of other enhancer annotation information such as histone modification or open chromatin). FANTOM5 target promoters were predefined and

tissue specificity was determined by intersecting “TSS associated enhancers” with tissue-specific sets of enhancers.

All data were formatted to enable intersection of test variants with “enhancers” as defined by each method using the Galaxy “intersect” tool¹⁴. Each enhancer-promoter assignment or interaction was represented as a single record along with details about potential target promoter, cell type, method, scoring and confidence statistics from the original publication. A set of query SNPs (or any loci with genomic positional information in BED format) could be queried into a custom Galaxy workflow leading to generation of a table of predicted gene targets and a link to the UCSC Genome Browser for visualisation.

UCSC Genome Browser session

A custom session has been uploaded to UCSC Genome Browser¹⁵ to facilitate exploration of breast cancer risk associated variation and implicated regulatory features. This can be accessed via the hyperlink (ie. “[browser](#)”) in the functional annotation *x/sx* file. All standard Genome Browser data and functions are then available, including track display options (eg. right click on a particular track to activate visualisation options), highlighting regions (shift and mouse over region of interest), and the table browser (eg. to intersect or export data).

Within the session, Oncoarray candidate causal variants are shown in red, and names can be shown by activating “pack” mode (as for all tracks). Target gene prediction data from Hnisz, PreSTIGE and IM-PET shows enhancers depicted as black bars. The segment name revealed in ‘pack’ mode lists predicted target gene and cell-type (eg “WNT7B.MCF7”). ChIA-PET interactions, represented in BED12 format, have been filtered to remove duplicates and *trans*-chromosomal interactions. The interactions are shaded to reflect statistical confidence based on enrichment in the original experiment. ChIA-PET interaction names show the genomic co-ordinates of either-end of the interaction, the cell type (restricted to MCF7 for this analysis), the immunoprecipitation target, and the experimental replicate. Depicted interactions are restricted to those for which a candidate variant lies within an interaction “end” with the opposite end overlapping a TSS. All other interactions may be visualised by activating the standard ENCODE ChIA-PET track (\Regulation\ENCODE Chromatin Interactions Tracks\ChIA-PET from ENCODE/GIS-Ruan).

Chromatin interactions based on *in situ* Hi-C data from HMEC cells were downloaded from NCBI GEO (accession GSE63525)⁹. Annotated loops (representing potential enhancer-promoter interactions) processed by HiCCUPS were reformatted as BED files and tested for overlap with RefSeq promoters to assign potential target genes. Opposing ends of TSS-overlap loops were then annotated as ‘potential enhancers’. Specific loop regions which overlap BC risk candidate causal variants are depicted as black segments and named “*TSS_target.Celltype*”.

Various classes of genomic data representing regulatory features which harbour candidate variants are shown as separate tracks:

- *Histone modification ChIP-seq peaks overlapping candidate SNP*
- *DNase HS and FAIRE-seq peaks overlapping candidate SNP*
- *TF-chip peaks overlapping candidate SNP*

As mentioned above, changing the track display to 'pack' mode will show details of the overlapping peak in the format:

"Biosample_term_name, Experiment_target, Biosample_treatments, Biological_replicate(s), File_accession".

A representation of all TF and histone ChIP-seq, DNase-seq, and FAIRE-seq data tested for overlap with candidate variants is shown in three histogram tracks (computed with BedTools genomeCoverageBed). These show the summed peak density at each genomic position and allow simple visualisation of loci with relative abundance of regulatory features.

Tracks for Roadmap Epigenomics Chromatin state models (based on imputed data - 25 state, 12 marks, 127 epigenomes) were generated for breast Myoepithelial and HMEC cells. Chromatin states were separated and colour coded for states related to enhancers, promoters, and transcribed regions.

The bottom track ("Oncoarray SNPs") shows all directly genotyped and imputed SNPs passing quality control (imputation $r^2 > 0.3$) as black ticks. SNPs from dbSNP build 138 with a MAF > 0.01 in European samples which were not informative are shown in red.

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OncoArray genotype calling and quality control

Of the 568,712 variants selected for genotyping on OncoArray, 533,631 were successfully manufactured on the array (including 778 duplicate probes). OncoArray genotyping of BCAC and CIMBA samples was conducted at six sites. Details of the genotyping calling for the OncoArray are described in more detail elsewhere¹⁶. Briefly, we developed a single calling pipeline that was applied to more than 500,000 samples. An initial cluster file was generated using from 56,284 samples, selected over all the major genotyping centres and ethnicities, using the Gentrain2 algorithm. Variants likely to have problematic clusters were selected for manual inspection using the following criteria: call rate below 99%, minor allele frequency (MAF) <0.001, poor Illumina intensity and clustering metrics, deviation from the MAF observed in the 1000 Genomes Project using the criterion: $\frac{(|p_1 - p_0| - 0.01)^2}{((p_1 + p_0)(2 - p_1 - p_0))} > C$, where p_0 and p_1 are the minor frequencies in the 1000 Genome Project and Oncoarray datasets, respectively, and $C=0.008$. (This latter criterion is approximately equivalent to excluding SNPs on the basis of a Chi-square statistic of 16 for the difference in allele frequencies, assuming 1,000 samples in each group). This resulted in manual adjustment of the cluster file for 3,964 variants, and the exclusion of 16,526 variants. The final cluster file was then applied to the full dataset.

We excluded SNPs with a call rate <95% in any consortium, not in Hardy-Weinberg equilibrium ($P < 10^{-7}$ in controls, or $P < 10^{-12}$ in cases) or with concordance <98% among 5,280 duplicate pairs. For the imputation, we additionally excluded SNPs with a MAF <1% and a call rate <98% in any consortium, SNPs that could not be linked to the 1000 Genomes Project reference, those with MAF for Europeans that differed from that for the 1000 Genomes Project and a further 1,128 SNPs where the cluster plot was judged to be not ideal. Of the 533,631 SNPs which were manufactured on the array, 494,763 passed the initial QC and 469,364 were used in the imputation (see below).

For BCAC, we excluded probable duplicate samples and close relatives within each study, and probable duplicates between studies. These were identified by identity by state (IBS) analysis using a set of approximately 38,000 uncorrelated ($r^2 < 0.1$) SNPs for OncoArray and iCOGS and 16,000 SNPs for GWAS. Based on inspection of the distribution of IBS values, we identified first-degree relative pairs using the criterion $0.82 < \text{IBS} < 0.90$ for OncoArray and $0.85 < \text{IBS} < 0.90$ for iCOGS; similar criteria were used for each GWAS (with limits depending on the IBS distribution in that study).

We applied LD score regression to the summary results from GWAS, iCOGS and OncoArray to assess the evidence of overlap in individuals between the three datasets. We conducted three pair-wise cross-trait regression analyses (GWAS-iCOGS, GWAS-OncoArray and iCOGS-OncoArray) and used the intercept from the regression analysis to estimate the amount of overlap¹⁷. Assuming that the phenotypic correlation is 1 (that is, a case is a case in all datasets and a control is a control in all datasets), we found that for GWAS-iCOGS, the estimated overlap was 1.5% of individuals, for GWAS-OncoArray, the estimated overlap was 3.8% of individuals, and for iCOGS-OncoArray, the estimated overlap was 0.2% of individuals. It is unlikely that this degree of overlap would have influenced the results obtained from our analyses.

We also excluded samples with a call rate <95% and samples with extreme heterozygosity (>4.9 standard deviations from the mean for the reported ethnicity). Ancestry analysis was performed using a standardized approach in which 2,318 ancestry informative markers with minor allele frequencies of 0.05 on a subset of ~66,000 samples including 505 Hapmap 2 samples. The contribution of each of the three major continental ancestry groups (European, Asian and African) was estimated by mapping each individual to regions of a triangle based on the first two principal components, as implemented in the software package FastPop (<http://sourceforge.net/projects/fastpop/>)¹⁸. Individuals were thus classified into 4 groups: European (defined as >80% European ancestry), East Asian (>40% Asian ancestry), African (>20% African ancestry) and other (not fulfilling any of the above criteria)¹⁶. Of the 152,492 samples genotyped, the final dataset consisted of 142,072 samples, of which 9,655 ER-negative cases and 45,494 controls of European origin had not been included in a previous GWAS and had not been genotyped using iCOGS and were included in this analysis.

For the CIMBA samples we excluded individuals of non-European ancestry using multi-dimensional scaling. For this purpose we selected 30,733 uncorrelated autosomal SNPs (pair-wise $r^2 < 0.10$) to compute the genomic kinship between all pairs of *BRCA1* and *BRCA2* carriers, along with 267 HapMap samples (CHB, JPT,

YRI and CEU). These were converted to distances and subjected to multidimensional scaling. Using the first two components, we calculated the proportion of European ancestry for each individual and excluded samples with >27% non-European ancestry to ensure that samples of Ashkenazi Jewish ancestry were included in the final sample.

Global Genomic Enrichment Analyses (further details)

We created a “full baseline model” as previously described¹⁹ that included 52 “baseline” genomic features (24 non-cell-type specific publicly available annotations, a 500-bp window around each of the 24 annotations and a 100-bp window around each of four ChIP-seq peaks) and one category containing all SNPs. We estimated the enrichment for these 53 functional categories in a single multivariable LD score regression analysis.

We subsequently performed analyses using cell-type specific annotations for the four histone marks H3K4me1, H3K4me3, H3K9ac and H3K27ac across 27-81 cell types, depending on histone mark, giving a total of 220 cell-type specific marks¹⁹. We estimated the enrichment for each of these marks after adjusting for the baseline annotations by running 220 LD score regressions, each adding a different histone mark to the baseline model. We observed no associations after adjusting for 220 tests

Pathway Enrichment Analyses (further details)

Pathway enrichment analysis was performed to identify pathways associated with ER-negative breast cancer risk, pointing to biological hypotheses that can be further tested experimentally.

The pathway gene set database used contains pathway gene sets from Reactome²⁰, NCI Pathway Interaction Database²¹, GO (Gene Ontology) biological process²², HumanCyc²³, MSigdb²⁴, NetPath²⁵ and Panther²⁶. GO pathways inferred from electronic annotation terms were excluded. Some manual annotation was performed on the pathway gene set database where annotation errors from public data were discovered. In particular, in several pathways, the PDPK1 gene was mistakenly entered as PDK1 gene and was manually corrected. The same pathway (e.g. apoptosis) may be defined in two or more databases with potentially different sets of genes, and all versions of these duplicate/overlapping pathways were included.

Gene information (hg19) was downloaded from the ANNOVAR²⁷ website (<http://www.openbioinformatics.org/annovar/>). Some pathways include genes that are also grouped closely together in the genome and are thus likely to share the significance of a single SNP, which would artificially increase the pathway significance in our analysis. This was the case for pathways including histone genes. Thus, we selected representative SNP-gene associations to control for this effect (chr6:26055031 for HIST1, chr1:120904839, 149864043 for HIST2, chr1: 228615251 for HIST3 and chr12: 14919727 for HIST4).

Although there are several methods for pathway enrichment analysis, we chose the GSEA approach as it is one of the most established methods that is threshold free;

many other methods such as SRT, ALIGATOR and Plink set-based test require an arbitrary p-value threshold to be defined for SNPs and applied before pathway analysis.

To focus on pathway enrichment analysis results about which we were most confident, we implemented a number of filters. First, only pathways with positive ES and containing at least one gene linked to a significant SNP ($P < 5 \times 10^{-8}$) were retained for subsequent analysis. Second, we defined an ES threshold ($ES \geq 0.41$) based on a comparison with a gold standard pathway enrichment analysis we previously performed on the iCOGS data alone and where we were able to analytically compute FDR values by shuffling case/control labels (this was not computationally feasible with the more complex meta-analysis scheme used in this paper).

We chose the true positive rate (TPR) threshold by varying the TPR in steps of 0.1 and observing how the FPR changed. A TPR of 0.1 resulted in a very low FPR (0.02), but we considered this to be unduly conservative as it resulted in a small number of pathways (37, clustered into 8 themes) and excluded many pathways known to be involved in breast cancer. A TPR of 0.20 (FPR = 0.14) gave a reasonable balance between the true and false positive rates, while including pathways known to be involved in breast cancer. Thus this threshold was chosen for this study. A TPR of 0.3 gave an FPR of 0.30, which we considered high; further, the resulting additional pathways included (in addition to those included at TPR=0.2) were weaker (i.e. they had worse enrichment scores [$ES < 0.41$] and had relatively very few genes included) than pathways appearing at lower FPRs (and TPRs). We rejected TPR thresholds > 0.3 because each gave an FPR that was larger than the TPR.

Finally, we performed an in depth literature search on all resulting pathways to confirm their relevance to breast cancer biology, applying the following criteria: 1) reported in at least one of five published breast cancer pathway analyses²⁸⁻³²; or 2) reported elsewhere in the literature to be involved in breast cancer. We also removed pathways that were significant due to incorrect gene function annotation.

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