Supplementary Materials for

Mapping the nascent DNA methylome reveals inheritance of hemimethylation at CTCF/cohesin sites

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Materials and Methods

Cell culture

H9 and HUES64 human embryonic stem cells were cultured in STEMPRO hESC SFM (Thermo Fisher) on cultureware coated with Geltrex Matrix (Thermo Fisher) at 37 °C under 5% CO2. Medium was changed every day. CTCF-AID E14 mESCs were cultured and induced as described in (*29*). *Drosophila* Kc167 cells were cultured in SFX-Insect medium (HyClone) at 25 °C. H9 cells were grown to 60-70% confluence before EdU (5-ethynyl-2'-deoxyuridine) (Thermo Fisher) labeling. Kc167 cells were grown to 50% confluence and treated with 2 mM hydroxyurea (Sigma) for 20 hr before EdU labeling.

EdU labeling and chromatin extraction

For pulse, H9 cells were replenished with medium containing 50 μM EdU and cultured at 37 °C for 20 min before formaldehyde crosslinking. For chase, after labeling with EdU for 20 min, cells were washed with DPBS twice, replenished with medium containing 50 μM dT (Sigma), and cultured at 37 \degree C for 8 hr before formaldehyde crosslinking. Kc167 cells were replenished with medium containing 40 μM EdU and cultured at 25 °C for 20 min before formaldehyde crosslinking. Crosslinking with 1% formaldehyde was done in DPBS at room temperature for 10 min and was quenched with 0.125 M glycine (Sigma). Cells were collected and washed with DPBS, and lysed in Lysis Buffer (5 mM PIPES pH 8.0, 85 mM KCl, 0.5% NP-40, 10% glycerol). Pellets were collected and re-suspended in Sonication Buffer (10 mM Tris-HCl pH 8.0, 100 mM NaCl, 1 mM EDTA pH 8.0, 0.5 mM EGTA pH 8.0, 0.1% sodium deoxycholate, 0.5% sodium lauroylsarcosine). Sonication was done on ice using a Bioruptor (Diagenode). Triton X-100 was added to a final concentration of 1% before centrifugation at 15,000 x *g*. Supernatant was collected as the chromatin fraction. This part of the protocol is common to nasBS-seq, nasChIP-seq, and nasChIP-BS-seq.

nasBS-seq

Approximately 10^8 H9 hESCs were used to make a pair of parent and daughter strand nasBS-seq libraries under each condition. After chromatin extraction, Elution Buffer (50 mM Tris-HCl pH 8.0, 10 mM EDTA pH 8.0, 1% SDS) was added to chromatin in a 1:1 ratio. Crosslinking reversal was done by incubation at 65 °C for 8 hr. Proteinase K was added to a final concentration of 0.2 mg/ml before incubation at 55 °C for 30 min. Phenol:chloroform:isoamyl alcohol extraction and ethanol precipitation was done sequentially to purify genomic DNA. Click chemistry was performed in a 200 μl volume (174 μl DNA in DPBS, 2 μl 1 mM biotin-azide (Thermo Fisher), 4 μl 100 mM CuSO₄ (Sigma), 20 µl 100 mM sodium ascorbate (Sigma)) at 37 °C for 1 hr. After ethanol precipitation, DNA was incubated with Dynabeads Streptavidin C1 beads (Thermo Fisher) on a rotor for 30 min at room temperature, and washed according to the manufacturer's instructions. Beads were incubated with End Repair Enzyme Mix (NEB) on a rotator for 30 min at room temperature. After washing, beads were incubated with Klenow Fragment ($3' \rightarrow 5'$ exo⁻) reaction mix (NEB) on a rotator for 30 min at 37 °C. Beads were washed and then incubated with T4 DNA ligase reaction mix (NEB) and methylated adaptors (Illumina) on a rotator for 4 hr at room temperature. After washing, beads were incubated in 150 mM NaOH for 3 min at room temperature. Supernatant was

collected as the fraction containing the parental strand DNA (biotin-). Beads were washed 3 times with NaOH, re-suspended in 95% formamide and 10 mM EDTA pH 8.2, and incubated at 90 °C for 3 min. Supernatant was collected as the fraction containing the daughter strand DNA (biotin⁺). Both fractions were ethanol precipitated, mixed with 1 pg of *lambda* DNA, and bisulfite converted with the EZ DNA Methylation-Lightning Kit (Zymo). PCR amplification was done with HiFi Uracil+ polymerase (KAPA). For each library, the minimal number of PCR cycles were used to yield at least 20 ng of DNA measured after purification with AMpure XP beads (Beckman Coulter).

nasChIP-seq

Approximately $1x10^7$ H9 hESCs were used to make each nasChIP-seq library. Anti-CTCF (Millipore) or -SMC1A (Millipore) antibodies were pre-incubated with Dynabeads Protein A beads (Thermo Fisher). Extracted chromatin was incubated with antibodybeads complex on a rotator at 4 °C for 5 hr. Beads were washed once with Wash Buffer (20 mM Tris-HCl pH 8.1, 500 mM NaCl, 2 mM EDTA pH 8.0, 1% Triton X-100, 0.1% SDS), twice with LiCl Buffer (10 mM Tris-HCl pH 8.1, 250 mM LiCl, 1 mM EDTA pH 8.0, 1% NP-40, 1% sodium deoxycholate), and once with 1x TE pH 8.0 with 50 mM NaCl. DNA was eluted by incubating beads in Elution Buffer at 65 °C for 30 min. Crosslinking-reversal, proteinase K digestion, phenol:chloroform:isoamyl alcohol extraction, ethanol precipitation, click chemistry, ethanol precipitation, streptavidin beads pull-down, and Illumina library preparation steps were the same as described above for nasBS-seq.

nasChIP-BS-seq

Approximately $3-5x10^7$ H9 hESCs were used to make a pair of parent and daughter strand nasChIP-BS-seq libraries under each condition. Anti-DNMT1 (Abcam), - DNMT3A (Abcam) or -DNMT3B (Abcam) antibodies were used. All steps were the same as described above for nasChIP-seq except that ligation with methylated adaptors, strand separation, and bisulfite conversion steps were done as described above for nasBSseq to generate a pair of parental and daughter strand libraries for each condition.

ChIP-hairpinBS-seq

Approximately $3x10^7$ H9 hESCs were used to make each ChIP-hairpinBS-seq library. Anti-CTCF (Millipore) antibodies were pre-incubated with Dynabeads Protein A beads (Thermo Fisher). Extracted chromatin was incubated with antibody-beads complex on a rotator at 4 °C for 5 hr. Beads were washed once with Wash Buffer (20 mM Tris-HCl pH 8.1, 500 mM NaCl, 2 mM EDTA pH 8.0, 1% Triton X-100, 0.1% SDS), twice with LiCl Buffer (10 mM Tris-HCl pH 8.1, 250 mM LiCl, 1 mM EDTA pH 8.0, 1% NP-40, 1% sodium deoxycholate), and once with 1x TE pH 8.0 with 50 mM NaCl. DNA was eluted by incubating beads in Elution Buffer at 65 °C for 30 min. Crosslinking-reversal, proteinase K digestion, phenol:chloroform:isoamyl alcohol extraction, ethanol precipitation, end repair reaction, and A-tailing reaction were performed. The rest of the protocol followed the method reported in (*31*).

Hi-ChIP

See (*32*).

Processing of nasBS-seq and nasChIP-BS-seq sequence data

50 bp paired-end reads were first trimmed with Trimmomatic (0.36) (*33*) to remove any remnant adaptor sequence and bases with Phred quality score <20. Only pairs with both reads ≥20 bp were retained for subsequent analysis. Reads were aligned to the human genome (hg38, XX) using bismark (0.19.0) (*34*) with bowtie2 (2.2.9) (*35*). In rare cases of mapping rate <50%, two adjustments were made sequentially to improve the yield: 1) The 5' end of the mate 2 reads were trimmed 5-10 bases off, which generally increased the mapping rate by 10-20%. 2) The mate 1 reads from the unmapped pairedend reads were retrieved for single-end mapping, given the fact that mate 1 reads alone could achieve >70% mapping rate under such circumstances. Alignment score was controlled by applying bowtie2 option --score-min L,0,-0.4. Mapping uniqueness was controlled by selecting alignments with mapping quality Q>10 using Samtools (1.6) (*36*). For each library, reads were specifically mapped to either the Watson or Crick strand, and duplicate reads were removed by bismark. Methylation of single cytosines was called from strand-specific alignments. For each strand, methylation calls from all biological replicates were pooled together unless otherwise noted. Methylation of CpGs was extracted from certain pairs of Watson/Crick strand methylation calls using bedtools (2.27.0) (*37*). The unmapped reads from bismark were re-aligned to the *lambda* genome to determine the bisulfite conversion rate of each library.

nasChIP-seq sequencing data processing

50 bp paired-end reads were aligned to the human genome (hg38, XX) using bowtie2. Alignment score was controlled by applying bowtie2 option --score-min L,0,- 0.4. Mapping uniqueness was controlled by selecting alignments with mapping quality Q>10 using Samtools. Peak calling and read density calculation were done using MACS2 (2.1.0) with BAMPE option (*38*). Matrix underlying heatmaps was generated with deepTools (2.5.4) (*39*) and was visualized using Java Treeview (*40*).

iSA method

For certain biological replicates of pairs of parental and daughter strand libraries, alignments with exactly the same two ends were searched and counted between parent^{Watson} and daughter^{Crick} strands, and between daughter^{Watson} and parent^{Crick} strands, using bedtools. The pairs of alignments with the same step shift at both ends (1-5 bases upstream or downstream) was also counted to calculate the fold enrichment of genuinely paired alignments over random pairing. Methylation of cytosines and intraCpGs was called from each pair of alignments. Methylation of intraCpGs was recorded in one of the four possible states: methylation, unmethylation, hemi-methylation with respect to the parent-daughter axis. For WGBS datasets, searching for pairs was done between alignments from Watson and Crick strands. Methylation of intraCpGs was recorded in one of the four possible states: methylation, unmethylation, hemi-methylation with respect to the Watson-Crick axis.

Expanded discovery of concordant hemiCpGs

Based on the observation that methylation on all four strands for concordant hemiCpGs changed very little from pulse to chase, and that it is the only type of

hemiCpGs showing this pattern, we applied two criteria to discover additional CpGs of this type: 1) Any CpG with four Cs on all four strands either from pulse or chase mapped at least four times, and with $\Delta mC \geq 67\%$ or $\leq -67\%$ on both DNA duplexes in a concordant way. 2) Any CpG with both Cs on the same DNA duplex mapped at least four times in both pulse and chase, and with Δ mC≥67% or \leq -67% in both conditions.

Average methylation profiling around genomic features

Relative position of Cs to the anchor point was determined using bedtools. A sliding window of 5-20 bp with 1 bp step was applied and the mean methylation value was calculated for each step. The mean methylation values were plotted according to the relative position of the window center base to the anchor point base.

Annotation of the occupancy frequency of CTCF motifs

Two lists of 90,521 and 75,993 CTCF motifs ever detected as occupied in at least one cell type in human or mouse were compiled from all available CTCF ChIP-seq experiments in human or mouse cell lines deposited in ENCODE. For calculating the reads per million (RPM) value of ChIP-seq/nasChIP-seq data, a global division of the read density with the total number of alignments (in million) was done. For annotating the CTCF RPM value of CTCF motifs, the mean RPM value from a 40 bp window surrounding the CTCF motif center base was calculated. For annotating the RAD21/SMC1A RPM value of CTCF motifs, the mean RPM value from a 100 bp window surrounding the CTCF motif center base was calculated. CTCF/cohesin cooccupied CTCF motifs refer to CTCF motifs with CTCF RPM>1 and SMC1A/RAD21 RPM>0.4 unless otherwise noted.

Calculation of the Hemi Index of CTCF motifs

CTCF motifs were oriented using the G-rich strand (*41*). All CpGs with two Cs mapped at least four times and within the upstream (-165 to -20 bp from motif center base) or downstream (20 to 165 bp from motif center base) regions of oriented CTCF motifs were retrieved. For each CpG, the Δ mC value (%) was calculated as:

 Δ mC = mC^{motif} - mC^{oppo}

where mC^{motif} is the methylation frequency $(\%)$ of the C on the same strand as the CTCF motif sequence, and mC^{oppo} is the methylation frequency (%) of the C on the complementary strand as the CTCF motif sequence. For each CTCF motif, the Hemi Index (HI) was calculated as:

 H I = $\sum_{i=1}^{M} \Delta m C_i$ - $\sum_{j=1}^{N} \Delta m C_j$

where ΔmC*ⁱ* is the ΔmC value of the *i*th downstream CpG, and ΔmC*^j* is the ΔmC value of the *j*th upstream CpG. To obtain the Hemi Index of the pulse condition in H9 cells, all CpGs from the two nascent DNA duplexes were taken into account.

Analysis of Hi-ChIP data

Juicer (*42*) was used to analyze RAD21 Hi-ChIP data. Only interaction contacts with mapping quality score q≥5 were retained. The WT library was down-sampled to match the number of interaction contacts in the DNMT3B-KO library. Juicebox (*43*) was used to obtain interaction matrices at 25 kb resolution. The total interaction contacts of CTCF motif-containing 25 kb bins with each consecutive downstream or upstream 25 kb

bin were retrieved from the matrix. The ratio of total interaction contacts (WT over DNMT3B-KO) was calculated for each 25 kb bin within a ± 1 Mb window surrounding CTCF motif-containing bins.

Published datasets

The WGBS datasets were obtained from GEO under accession numbers: H9 (study 1: GSM491349; study 2: SRX026814, SRX056693, SRX056694, SRX056695; study 3: GSM1493983, GSM1493984, GSM1493985), HUES64 (GSM1112840, GSM1112841), HUES64-DNMT3-KO (GSM1545005, GSM1545006, GSM1545007), mESC (GSM748786, GSM748787), mouse early embryonic stages (GSE56697), MEF (GSE58610), and from ENCODE under accession numbers: H1 (ENCSR000AJJ, ENCSR617FKV), GM12878 (ENCSR890UQO), HepG2 (ENCSR881XOU), IMR-90 (ENCSR888FON), K562 (ENCSR765JPC). The RRBS datasets were obtained from GEO under accession numbers: HUES64-DNMT1-KO (GSM1545009, GSM1545010). The TAB-seq dataset was obtained from GEO under accession number: H1 (GSE36173). The hairpinBS-seq dataset was obtained from GEO under accession number: E14 (GSM1173118). The ChIP-seq datasets were obtained from GEO under accession numbers: CTCF in HUES64 (GSM1505621, GSM1505622), CTCF in mESC (GSM747534, GSM747535, GSM747536), CTCF-AID in mESC (GSE98671), MBD proteins in mESC (GSE39610), and from ENCODE under accession numbers: CTCF in H1 (ENCSR000BNH), RAD21 in H1 (ENCSR000BLD), ZNF143 in H1 (ENCSR000EBW). The RNA-seq datasets were obtained from GEO under accession numbers: mouse ICM (GSM2229972, GSM2229973). The MNase-seq datasets were obtained from GEO under accession numbers: H1 (GSM1194220), H9 (GSM1194221). The Repli-seq datasets were obtained from GEO under accession numbers: Kc167 (GSM948519, GSM948521, GSM948522, GSM948524).

Fig. S1. Proof of concept and quality measurements of nasBS-seq.

(**A**) Schematic overview of nasBS-seq. (**B**) Workflow for nasBS-seq. (**C**) Different labeling times of EdU were tested in *Drosophila* Kc167 cells synchronized at the G1/S boundary, and compared with published Repli-seq datasets in Kc167. (D) Bio⁻ and bio⁺ fractions of ssDNA in Kc167 cells after strand separation were re-incubated with streptavidin beads. DNA in the pre-incubation fraction, the supernatant, and bead fractions after re-incubation, were quantified by QPCR using primers targeting the TSS region of the *cbt* gene. (**E**) Serial elution was done with bead-captured Kc167 nascent DNA. NaOH was used for the 1st to 4th elution, and formamide was used for the 5th to 8th elution. DNA in the eluate was quantified by QPCR using the *cbt* primers. (**F**) Three replicates of nasBS-seq libraries in H9 hESC. Mock libraries from the 4th elution with NaOH were made in parallel and yielded DNA in undetectable levels.

Fig. S2. Statistics and reproducibility of nasBS-seq.

(**A**) The number of paired-end reads, uniquely mapped and deduplicated alignments, Cs mapped, and the conversion rate determined by methylation frequency of spiked-in *lambda* DNA for each biological replicate of nasBS-seq are shown. (**B**) Coverage of all mapped Cs in the context of CpG from all eight strands in pulse and chase. (**C**) The number of parental Cs, daughter Cs, parent-daughter CpGs, and CpGs with all four Cs mapped in pulse or chase are shown. (**D**) For each library, methylation frequency of Cs from the biggest contributing biological replicate and the rest of the replicates were compared. Only Cs mapped at least 5 times in both pools were compared. Pearson's correlation coefficient is shown for each comparison.

Fig. S3. Methylation of Cs in all context is maintained after 20 min of replication.

(**A**) Correlation of methylation frequency between pCs and dCs from pdCpGs in chase. (**B**) Correlation of methylation frequency of pCs or dCs between pulse and chase. (**C**) pCs in the context of CpG, CHG or CHH in pulse were separated into 10 intervals according to methylation frequency. The distribution of methylation frequency of dCs in pulse and chase associated with each pC group is shown. (**D**) Distribution of methylation frequency of pCs and dCs from pulse, different genomic features (pulse), and chase are shown.

Fig. S4. Transient and stably inherited hemiCpGs during DNA replication.

(**A**) A histogram showing the count of pdCpGs in chase with differential ΔmC values. (**B**) A schematic example showing the simplification of BS-seq data representing methylation frequency of two Cs in the same CpG into methylation frequency of CpG *per se*. (**C-F**) Different types of hemiCpGs in pulse were intersected with chase, and distribution of methylation frequency for each of the 4 Cs in chase is shown (upper), and *vice versa* (lower). (**G**) All concordant hemiCpGs were intersected with each of the 8 strands in pulse and chase, and the distribution of methylation frequency is shown for each C. (**H**) The chronological relationship between biological replicates is shown. All concordant hemiCpGs were intersected with Watson or Crick strands in each biological replicate, and the distribution of methylation frequency is shown for each strand.

Fig. S5. The iSA method unveils methylation status of CpGs from single dsDNA fragments.

(**A**) Pairs of alignments with differential end-matching were searched and counted between parent^{Watson} and daughter^{Crick} strands, and between daughter^{Watson} and parent^{Crick} strands in all applicable replicates in pulse or chase. (**B**) The frequency of intraCpG^{hemi} and intraCpGme at genic regions in mouse inner cell mass. TPM: transcripts per million. (**C**) Pairs of alignments with differential end-matching were searched and counted between Watson and Crick strands in WGBS datasets from H1 hESC. (**D**) The fraction of all four types of intraCpGs called from WGBS or TAB-seq in H1 hESC using the iSA method. (**E**) The intraCpG^{hemi} from WGBS in H1 hESC were intersected with intraCpGs from TAB-seq in H1 hESC, and the fraction of different hydroxymethylation states is shown. (**F**) All intraCpGs in H1 hESC were allocated to the appropriate cells according to their methylation frequency in WGBS. The frequency of Watson- (right) or Crick- (left) methylated intra CpG^{hemi} out of all intra $CpGs$ within each cell is shown.

Fig. S6. nasChIP-BS-seq visualizes transient interactions between DNMTs and substrate dCs for both maintenance and de novo methylation.

(**A**) Workflow for nasChIP-BS-seq. (**B**) Statistics of DNMT nasChIP-BS-seq in H9 hESC. (**C**) Average methylation profiles of all four strands around alignment centers from DNMT nasChIP-BS-seq in pulse or chase. (**D**) Pairs of alignments with differential end-matching were searched and counted between strands of parent Watson and daughter^{Crick}, and between daughter^{Watson} and parent^{Crick} in all DNMT nasChIP-BS-seq replicates. (**E**) Stacked frequency of all four types of DNMT-targeted or nasBS-seq intraCpGs around alignment centers in pulse or chase. (**F**) 2-D histograms showing the count of DNMT3A/3B nasChIP-BS-seq alignments with different numbers of $intraCpG^{hemi}$ and $intraCpG^{me}$. The expected distribution was simulated by randomly

allocating the same numbers of intraCpG h_{em} and intraCpG me to the same number of alignments 100 times and the mean counts were taken. (**G**) Distribution of methylation frequency of the 2 Cs in maintained CHG/CHH methylation viewed through nasBS-seq and DNMT3A/3B nasChIP-BS-seq. (**H**) The essential steps during inheritance of concordant hemiCpGs.

Fig. S7. nasChIP-seq maps the protein-DNA interactome on nascent chromatin.

 (A) The fraction of 3 types of intraCpGs (with 2 types of intraCpG^{hemi} combined) at different genomic features in H1 hESC. The ratio of intraCpG^{hemi} over intraCpG^{me} is also shown. inter me: regions with intermediate DNA methylation (*44*). CTCF: 400 bp windows surrounding occupied CTCF motifs. (**B**) Workflow for nasChIP-seq. (**C**) Genome browser screenshots for two CTCF nasChIP-seq replicates in H9 hESC and the published CTCF ChIP-seq in H1 hESC. (**D**) Venn diagrams showing the overlap of CTCF motifs with medium (left) or high (right) occupancy between CTCF nasChIP-seq in H9 hESC and CTCF ChIP-seq in H1 hESC. (**E**) Venn diagram showing the overlap of MACS2 peaks between CTCF and SMC1A nasChIP-seq in H9 hESC.

Fig. S8. Stable inheritance of enriched hemiCpGs flanking CTCF/cohesin binding sites.

(**A**) Average profiles of the motif (same) or opposite (oppo) strand methylation, and MNase-seq around oriented CTCF motifs with high, medium or low CTCF occupancy in

H9 hESC nascent chromatin, H1 hESC, naïve H9 hESC, and 159-2 mESC. (**B**) Average methylation profile of the motif or opposite strand at mouse early embryonic stages around oriented CTCF motifs occupied in mESC. (**C**) The fraction of all four types of intraCpGs from nasBS-seq and hairpinCpGs from CTCF ChIP-hairpinBS-seq in H9 hESC around occupied CTCF motifs. (**D**) The frequency of motif or opposite strandmethylated (same me or oppo me) intraCpGhemi around occupied CTCF motifs in H1 hESC and E6.5 mouse embryos. The frequency of hairpin CpG^{hemi} from hairpinBS-seq in E14 mESC is also shown. (**E**) Schematic diagram showing that conformation of hemiCpGs around CTCF motifs is the same after rotating the DNA duplex by 180°. Hence, the conformation of hemiCpGs is irrespective of CTCF motif orientation marked by the green arrows. (**F**) Average methylation profiles of Watson and Crick strands around CTCF, RAD21 or ZNF143 peak summits with or without the occupancy of other factors in H1 hESC. The lists of peak summits were obtained from ENCODE. (**G**) Average profile of 5hmC (from TAB-seq) and 5mC (methylation frequency of WGBS subtracted by that of TAB-seq) from the motif or opposite strand around occupied CTCF motifs in H1 hESC. Methylation profiles of motif strand subtracted by opposite strand is also shown.

Fig. S9. Co-localization of MBD proteins with hemi-methylated sites flanking CTCF/cohesin binding sites.

(**A-D**) Occupancy of Mbd1a (**A**), Mbd1b (**B**), Mbd2a (**C**), and Mbd2t (**D**) in WT mESC, and DNMT1/3A/3B triple-knockout (TKO) mESC was profiled around CTCF motifs showing hemi-methylation upstream- or downstream-only in WT mESC. See legends in the bottom panels.

Fig. S10. Loss of DNMT3B has very subtle effect on CTCF/cohesin occupancy.

(**A**) Average profiles of the motif (same) or opposite (oppo) strand methylation, and CTCF ChIP-seq around occupied CTCF motifs in E14 mESC without (day 0) or with induced CTCF degradation (day 2). (**B**) Methylation profiles of motif strand subtracted by opposite strand in **A** is shown. (**C**) Average methylation profiles of the motif or opposite strand around occupied CTCF motifs in HUES64 hESC and its DNMT3A-KO, DNMT3B-KO, DNMT3A/3B-double KO counterpart cells. (**D**) Reads per million (RPM) values of CTCF motifs from CTCF or RAD21 ChIP-seq were compared between WT and DNMT3B-KO HUES64 hESC. (**E**) The changes of Hemi Index under DNMT3B-KO were compared between CTCF motifs with subtle increase (green in **D**) and with no changes (orange in **D**), and show no difference. (**F**) The ratio of downstream over upstream interaction contacts emanating from occupied CTCF motifs within $a \pm 1$ Mb window from RAD21 Hi-ChIP in WT and DNMT3B-KO HUES64 hESC is shown.

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