## **Supplementary Information**

**Supplementary Note 1** BIOS consortium members **Supplementary Note 2** Genetics of DNA Methylation Consortium Members **Supplementary Note 3** Results of Sensitivity analyses **Supplementary Note 4** Correlation between MZ-DMPs **Supplementary Note 5** Enrichment analyses EWAS atlas **Supplementary Note 6** Methylation QTL analyses **Supplementary Note 7** DNA methylation predictor of MZ twinning **Supplementary Note 8** Acknowledgements **Supplementary Figures Supplementary Tables Supplementary References**

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## **Supplementary Note 3** Results of Sensitivity analyses

#### **Parents and siblings as control group**

In total, 24 sites were Bonferroni significant in the EWAS (N=1161) with MZ twins as cases, non-twins, i.e. parents and siblings, as controls (and all DZ twins excluded).

The effect sizes of the 243 epigenome-wide significant sites detected in NTR with the primary analysis reported in this paper (MZ twins versus DZ twins, N=1957) correlated strongly with effect sizes obtained by comparing MZ twins to parents and siblings and 242 sites (99.6%) showed the same direction of effect (*r*=0.96, p< 2.2e-16, **Figure S1A, Supplementary Data 2**).

By contrast, in an EWAS of DZ twins versus non-twins (N= 1270, all MZ twins were excluded), 0 sites were Bonferroni significant, the correlation between effect sizes was -0.34  $(p$ -value =  $3.6 \times 10^{-8}$ , **figure S1B, Supplementary Data 1**) and 90 showed the same direction of effect as in the comparison of DZ versus MZ twins. These results indicate that the results from our primary EWAS (mainly) reflect differential DNA methylation in MZ twins.

In the Brisbane System Genetics Study (BSGS), which 125 MZ twins, 194 DZ twins, 95 siblings of twins, and 62 parents of twins, the 243 CpGs detected in NTR showed equally strong concordance of effects when comparing MZ twins to DZ twins as when comparing MZ twins to everyone else (DZ twins, siblings and parents; *r*=0.91, p< 2.2e-16, **Figure S2, Supplementary Data 1**)**.**

## **Complete twin pairs versus single twins**

We compared the primary EWAS approach with one randomly excluded MZ twin for each pair to 1) an EWAS performed in gee with complete MZ pairs and complete DZ pairs included and 2) an EWAS with a simple linear model (R function lm()) with only one randomly selected twin of each MZ and one randomly selected twin of each DZ pair included.

In total, 243 sites were epigenome-wide significant in the primary analysis reported in this paper (N=1957), 258 sites were epigenome-wide significant in the analysis that included all twins, including complete MZ twin pairs and complete DZ twin pairs, and twins from incomplete pairs (N=2750), and 130 sites were epigenome-wide significant in the analysis of single MZ twins and single DZ twins (N=1538).

The effect sizes of the 243 epigenome-wide significant sites detected in NTR with the primary analysis reported in this paper (single MZ twins and all DZ twins included, thus including complete DZ pairs and DZ twins from incomplete pairs) correlated strongly with effect sizes obtained with the analysis with all complete pairs included (*r*= 0.999**, figure S1C**) and with the analysis with only single twins included (*r*= 0.996, **figure S1D**), and adding the extra MZ co-twin did not cause a large increase in the number of significant loci (this is expected if MZ twinning is associated with CpGs whose methylation levels are strongly correlated between MZ twins), with only 15 extra Bonferroni significant CpGs (6%).

## **Covariates**

The primary EWAS analyses included the following covariates: age, sex, BMI, smoking, percentage of monocytes, percentage of eosinophils, percentage of neutrophils, sample plate and array row. We chose to correct for covariates that are known to be strongly associated with DNA methylation. In NTR, MZ and DZ twins showed small differences in the proportion of males and females, BMI, age, and sample plate, and no significant differences in cell counts.

In the analysis of single MZ twins and single DZ twins (N=1538) without any covariates included in the model, summary statistics showed inflation (lamba=1.35). After adjusting for inflation, 59 sites were epigenome-wide significant. The effect sizes of the 243 epigenomewide significant sites detected in NTR with the primary analysis reported in this paper, with covariates age, sex, BMI, smoking, white blood cell percentages, sample plate and array row, correlated strongly with effect sizes obtained in the EWAS of single MZ twins and single DZ twins without any covariate (*r*= 0.99, **figure S1E**). All 243 DMPs showed the same direction of association without adjustment for any covariates.

#### **Sex-stratified EWAS**

In male twins and female twins separately, we performed an EWAS with a simple linear model (R function lm()) to compare female MZ twins to female DZ twins, and male MZ twins to male DZ twins. Only one randomly selected twin from each MZ pair and each DZ pair was included in these analyses.

In total, 28 sites were epigenome-wide significant in this analysis of female twins (N=1033) and 4 sites were epigenome-wide significant in the analysis of male twins (N=505).

The effect sizes of the 243 epigenome-wide significant sites detected in NTR with the primary analysis reported in this paper (single MZ twin and DZ pairs included) correlated strongly with effect sizes obtained in the analysis of females only (*r*= 0.99**, figure S1F**), and in the analysis of males only (*r*=0.97, **figure S1G**). Effect sizes obtained in the female EWAS also correlated strongly with the effect sizes obtained in the male EWAS (*r*=0.94, **figure S1H**).

## **Correction for top** *cis* **mQTL**

We repeated the primary EWAS analysis in NTR for the DMPs detected in the meta-analysis adjusting, in addition to the same covariates as before (sex, age, cell counts, BMI, smoking, array row and sample plate), for genotype at the strongest *cis* mQTL SNP of each CpG (**Supplementary Note 6**) and three principal components (PCs) based on the genotype data. This analysis was performed in gee on all twins on which the primary EWAS analysis was performed (one randomly selected MZ twin and complete DZ twin pairs) for whom genotype data were available (N=1713). The analysis was conducted for 502 methylation sites with a significant *cis* mQTL and for which the SNP was available in NTR.

In total, 109 CpGs were associated with MZ versus DZ zygosity after adjusting for the strongest *cis* mQTL (plus the above-mentioned covariates) at p < 1x10<sup>-7</sup>, and the effect size of zygosity was unaffected adjusting for the top *cis* mQTL (**Figure S20A**). Effect sizes of zygosity and *cis* mQTLs did not correlate (**Figure S20B**). Based on results from the same model, 251 CpGs were associated with the selected top-SNP in NTR at p < 1x10<sup>-7</sup> (Figure **S20C**) confirming the *cis* mQTL effect in this sample. These results suggest that *cis* mQTLs and zygosity are independently associated with methylation level at these CpGs. Histograms of the effect sizes of zygosity and *cis* mQTLs (taken from the same model) illustrate that the methylation differences between MZ and DZ twins are on average about half the effect size associated with each effect allele of *cis* mQTLs (**Figure S20D** and **Figure S20F**).

#### **Supplementary Note 4** Correlation between MZ-DMPs

We explored whether methylation differences occur across extended stretches of DNA, which may indicate underlying regulatory mechanisms, and computed the correlation between DNA methylation levels in data from NTR to examine the extent to which the 834 MZ-DMPs are independent. While the average correlation across all 834 MZ-DMPs was small (mean=0.09, range=-0.69-0.98), the correlation between DMPs within a window of 1 Mb around each DMP with the most significant p-value was moderate (mean=0.53, range=0.04-0.98; for 99 windows containing 3 or more DMPs and an average size of 366 kb, range=7bp-1.4Mb). Examples of large regions are shown in **Fig. S3**.

We note that correlations between methylation levels at different CpGs may also arise due to cross-hybridization of probes to multiple locations. We note that we already excluded probes reported by Chen et al with an overlap of at least 47 bases per probe<sup>1</sup>, which is the most commonly used exclusion criterium in EWA studies, from all of our analyses to avoid this issue. We additionally examined a more stringent definition based on a lower degree of sequence overlap of 30 bases per probe<sup>2</sup>, which flagged 18 of the 834 MZ-DMPs (2.1%) as potentially cross-hybridizing. We have flagged these DMPs in **Supplementary Data 3.**

The sequence similarity of probes for the 834 MZ-DMPs was generally low. On average, 3.5 bases overlapped, the maximum overlap was 26 bases, and 685 CpGs (82%) are targeted by probes that show less than 14 bases overlap with probes for other MZ-DMPs. We examined one region in more detail; the *PCDH* gene clusters on chromosome 5, because the genes in this region are known to show large sequence similarity. Our EWAS meta-analysis identified 79 MZ-DMPs in this region (**Fig. S3B**). Among the 79 CpGs, the overlap in probe sequences between probes for different CpGs was on average only 3.5 bases, the maximum overlap was 21 bases and 77 of the 79 CpGs had less than 14 overlapping bases. This illustrates that the probes for these 79 CpGs are designed to target largely distinct sequences within the *PCDH* gene clusters, however, we note that all 79 CpGs are targeted by probes that show a small degree of off-target sequence overlap (>=14 bases<sup>3</sup>) with other sequences within this genomic region.

#### **Supplementary Note 5** Enrichment analyses EWAS atlas

We performed enrichment analyses against all previously reported associations in EWASs of diseases and environmental exposures. The strongest enrichment for hypermethylated DMPs was folic acid supplementation during pregnancy (OR=293, P=7.3x10<sup>-154</sup>), followed by neurodevelopmental presentations and congenital anomalies ( $OR = 65$ ,  $P = 1.2x10^{-50}$ ), and Immunodeficiency, Centromeric instability, Facial anomalies syndrome (ICF syndrome; OR=174, P =  $3.8 \times 10^{-37}$ ), a rare disorder often caused by mutations in one of the DNA methyltransferase genes (*DNMT3B*). The strongest enrichment for hypomethylated CpGs was Kabuki Syndrome (OR=70, P=9.5x10<sup>-159</sup>), a rare disorder caused by mutations in *KMT2D,* which codes for a histone lysine methyltransferase, and *KDM6A*, which codes for a histone lysine demethylase. Further enrichment was seen for a whole range of traits and exposures, including prenatal exposures, congenital anomalies, and preterm birth (**Supplementary Data 6 and 7)**. The enrichments further confirm that the MZ twinning epigenetic signature is linked to early-life epigenetic reprogramming.

#### **Supplementary Note 6** Methylation QTL analyses

We obtained methylation QTL (mQTL) results for the 834 DMPs (497 hypomethylated, and 337 hypermethylated; **Supplementary Data 10 and 11**) from our EWAS in the largest mQTL catalogue to date; the whole blood mQTL results from the Genetics of DNA Methylation Consortium (GoDMC, N= 27,750) 4 . This revealed 108,241 significant *cis* associations between 365 hypo-DMPs and 61,823 genetic variants and 77,988 significant *cis* associations between 196 hyper-DMPs and 35,899 variants. In addition, there were 8,197 significant *trans* associations between 4,166 variants and 73 hypo-DMPs and 2,890 significant *trans* associations between 2,116 variants and 52 hyper-DMPs. *Trans* mQTLs were associated with up to 15 CpGs (average=1.8). Among the genes annotated to *trans* mQTLs were key epigenetic modifiers including *TRIM28 (trans* mQTL for hypomethylated DMPs) and the *de novo* methyltransferase *DNMT3B (trans* mQTL for hypomethylated DMPs), and a large number of zinc finger genes (for both hypomethylated and hypermethylated DMPs). SNPs with the largest number of *trans* effects were annotated to the *ZNF* gene cluster on chromosome 19 (up to 15 CpGs), and *DPPA4*5,6 *,* which encodes a key regulator of developmental pluripotency that interacts with the Polycomb Repressor Complex<sup>7</sup> (SNPs rs1044266, rs1163441, and rs2930074, each associated with 11 CpGs in *trans*). Dppa4 forms a heterodimer with Dppa2<sup>8</sup>. In line with the enrichment of hypomethylated DMPs within polycomb-repressed chromatin states, *DPPA2* and *DPPA4* are *trans* mQTLs for hypomethylated DMPs.

In line with the previously reported influence of genetic variants on  $MEs<sup>9</sup>$ , 53 (77%) of the putative MEs associated with zygosity were associated with at least one mQTL *in cis*, and 14 (19%) were associated with at least one mQTL *in trans*.

We note that hypermethylated CpGs were significantly enriched in regions containing repeats; the effect of such repeats on DNA methylation is not fully captured in mQTL analyses. Thus, we cannot rule out that repeat variation might contribute to this DNA methylation signature.

In NTR, we examined whether association with zygosity remained after adjusting for the strongest *cis* mQTL at each site; results remained unchanged (**Supplementary Note 3, Figure S20**), illustrating that zygosity and *cis* mQTLs are independently associated with these methylation sites.

#### **Supplementary Note 7** DNA methylation predictor of MZ twinning

We compared models based on two input sets (genome-wide methylation sites versus metaanalysis DMPs), and trained on two phenotypes (MZ versus DZ twins, and MZ twins versus everyone else (including DZ twins and family members of twins). Regressions returned predictors based on 232-1867 methylation sites (**Supplementary Data 12**). In NTR test data from blood (which were left out of the training dataset), the area under the curve (AUC) ranged from 0.69 to 0.77, with up to 84% of MZ twins correctly classified, up to 57% of DZ twins correctly classified, and up to 63% of family members correctly classified as non-MZ. We tested prediction in two independent datasets (**Table 1**): BSGS (blood from MZ twins, DZ twins, and family members, 450k array) and NTR children (buccal from MZ and DZ twins, EPIC array). AUCs ranged from 0.67 to 0.80 in BSGS, and from 0.63 to 0.76 in buccal data from NTR children. The predictors performed best when trained on genome-wide significant CpGs from the meta-analysis (rather than genome-wide methylation data). Weights of these scores are provided in **Supplementary Data 13** and **Supplementary Data 14**.

In the group of NTR children with buccal methylation data and information on chorionicity available, we compared the performance of the predictor for MZ twins with different chorionicities. The performance was similar across chorionicities. For the predictor that performed best on data from buccal (trained to distinguish MZ versus DZ twins, on genomewide significant CpGs), the percentage of correctly predicted MZ twins were: 76% for monochorionic monoamniotic twins, 72% for monochorionic diamniotic twins, and 75% for dichorionic twins.

### **Supplementary Note 8** Acknowledgements

#### NTR adults (discovery cohort)

NTR warmly thanks all participants. We acknowledge funding from the Netherlands Organization for Scientific Research (NWO): Biobanking and Biomolecular Research Infrastructure (BBMRI–NL, 184.021.007; 184.033.111); epigenetic data were generated at the Human Genotyping facility (HugeF) of ErasmusMC, the Netherlands. Genotyping was made possible by grants from NWO/SPI 56-464-14192, Genetic Association Information Network (GAIN) of the Foundation for the National Institutes of Health, Rutgers University Cell and DNA Repository (NIMH U24 MH068457-06), the Avera Institute, Sioux Falls (USA) and the National Institutes of Health (NIH R01 HD042157-01A1, MH081802, Grand Opportunity grants 1RC2 MH089951 and 1RC2 MH089995) and European Research Council (ERC-230374). JvD is supported by NWO Large Scale infrastructures, X-Omics (184.034.019). DIB acknowledges the Royal Netherlands Academy of Science Professor Award (PAH/6635).

## E-Risk

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## FTC

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## TwinsUK

We would like to thank the twins for their participation. TwinsUK was funded by the Wellcome Trust; European Community's Seventh Framework Programme (FP7/2007-2013) and also receives support from the National Institute for Health Research (NIHR)-funded BioResource, Clinical Research Facility and Biomedical Research Centre based at Guy's and St Thomas' NHS Foundation Trust in partnership with King's College London. The study received additional support from the ESRC (ES/N000404/1 to JTB).

## BSGS

We gratefully acknowledge the participation of the twins and their families. This research was supported by NHMRC grants 1010374, 496667 and 1046880, and the National Institutes of Health (NIH) grants GM057091 and GM099568.

## NTR-ACTION cohort

We would like to thank the twins and their family members for their participation. The work is supported by the "Aggression in Children: Unraveling gene-environment interplay to inform Treatment and InterventiON strategies" project (ACTION). ACTION received funding from the European Union Seventh Framework Program (FP7/2007-2013) under grant agreement no 602768. The Netherlands Twin Register is supported by grant NWO 480-15-001/674: Netherlands Twin Registry Repository: researching the interplay between genome and environment, the Avera Institute for Human Genetics and by multiple grants from the Netherlands Organization for Scientific Research (NWO), and the Royal Netherlands Academy of Science Professor Award (PAH/6635) to DIB. JvD is supported by the NWOfunded X-omics project (184.034.019).

#### **Supplementary Figures**

**Figure S1** Comparison of effect sizes in NTR for 243 DMPs across the primary EWAS of MZ versus DZ twins in NTR and sensitivity analyses.



Scatterplots showing the estimates (methylation beta-value difference between MZ twins and controls). X-axis: results from the primary EWAS in NTR (N=1957; controls=DZ twins, participants included: complete DZ pairs and one randomly selected MZ pair). y-axis: Estimate (methylation beta-value difference between MZ twins and controls) from a) Analysis comparing MZ twins to non-twins (parents and siblings), N=1161. b) Analysis comparing nontwins (parents and siblings) to DZ twins, N=1270. c) Analysis in complete MZ pairs and complete DZ pairs (N=2750). c) Analysis in single MZ twins and single DZ twins, randomly selected (N=1538) with a simple linear model (Im function in R). e) Analysis in single MZ twins and single DZ twins, randomly selected (N=1538) with a simple linear model (lm function in R), without any covariates. f) Female-only analysis in single MZ twins and single DZ twins, randomly selected (N=1033) with a simple linear model (Im function in R). g) Maleonly analysis in single MZ twins and single DZ twins, randomly selected (N=505) with a simple linear model (lm function in R). h) Effect sizes in males (single twins, N=505, x-axis) versus females (single twins, N=1033, y-axis).



**Figure S2** Comparison of effect sizes in NTR versus BSGS for 243 DMPs

Scatterplot showing the estimates (methylation beta-value difference between MZ twins and controls). X-axis: results from the primary EWAS in NTR (N=1957; controls=DZ twins). y=axis: results from the EWAS in BSGS: a) MZ versus DZ twins (N=356) b) MZ twins versus all other individuals (N=476; all other individuals are DZ twins, siblings, and parents of twins). DMPs that replicate after stringent Bonferroni correction for 243 tests are shown in dark purple.

Figure S3. Twinning-associated DNA methylation and correlation patterns in 11 differentially methylated regions





 $a)$ 

## chromosome 5 [140166589-140781179]



 $b)$ 





d)









 $h)$ 



i)







 $\mathsf{k}$ 

a-k) Plots of exemplary regions that contain multiple CpGs significantly associated with MZ twinning. Regions were defined by selecting a window of 1 Mb around each differentially DMP with the lowest p-value. Plots were created for all regions with 10 or more significant CpGs in this window. The top panel of each plot shows the EWAS meta-analysis p-values for all CpGs in the window, with the most strongly associated CpG highlighted. CpGs above the red horizontal line are epigenome-wide significant in the meta-analysis (total sample size = 5,723). The middle panel shows the genomic coordinates (genome build GRCh37/hg19) and the functional annotation of the region: the ENSEMBL Genes track shows the genes in the genomic region (orange); the CpG Island track shows the location of CpG islands (green); the Regulation ENSEMBL track shows regulatory regions. The bottom panel shows the Spearman correlation between methylation levels of CpGs in the window based on whole blood Illumina 450k methylation data from the NTR (N=3,089 samples). a) chromosome 5:1245902-2334971, 782 CpGs, 18 significant CpGs, mean correlation between significant CpGs 0.328 [range=0.053; 0.919]. b) chromosome 5:140166589- 140781179, 476 CpGs, 79 significant CpGs, mean correlation between significant CpGs: 0.283 [range=-0.029; 0.719]. c) chromosome 7:62514673-63504673, 44 CpGs, 14 significant CpGs, mean correlation between significant CpGs 0.195 [range=-0.690; 0.893]. d) chromosome 7:56242407–57484819, 73 CpGs, 26 significant CpGs, mean correlation between significant CpGs 0.446 [range=-0.228; 0.866]. e) chromosome 7:157368901- 158363642, 844 CpGs, 14 significant CpGs, mean correlation between significant CpGs 0.420 [range=0.144; 0.954]. f) chromosome 10:99338074-99735010, 153 CpGs, 10 significant CpGs, mean correlation between significant CpGs 0.474 [range=0.106; 0.945]. g) chromosome 12:33590837-34506462, 82 CpGs, 19 significant CpGs, mean correlation between significant CpGs 0.317 [range=0.068;0.700]. h) chromosome 13:112547341- 114814171, 1688 CpGs, 27 significant CpGs, mean correlation between significant CpGs 0.400 [range=0.035; 0.931]. i) chromosome 16: 33817457-34809318, 1688 CpGs, 34 significant CpGs, mean correlation between significant CpGs 0.331 [range=0.138; 0.563]. j) chromosome 17:21220055-22203489, 98 CpGs, 11 significant CpGs, mean correlation between significant CpGs 0.381 [range=0.207;0.850]. k) chromosome 19:57741988- 58728390, 480 CpGs, 12 significant CpGs, mean correlation between significant CpGs 0.444 [range=-0.592; 0.978].



**Figure S4** Average methylation level in blood and longitudinal correlation for 834 MZ-DMPs.

a)Histogram of the average DNA methylation level in blood at 834 MZ-DMPs, based on data from the Netherlands Twin Register (N= 3057 individuals). b) Histogram of the correlations between longitudinal peripheral blood DNA methylation levels collected with an interval of on average 5 years, based on data from the Netherlands Twin Register (N= 31 individuals).

**Figure S5** Heritability and SNP heritability for 834 MZ-DMPs based on whole blood methylation data.



Histogram of the total heritability ( $h^2$ ) and SNP heritability ( $h^2$  SNPs) of DNA methylation level in blood at 834 MZ-DMPs, based on data from the Netherlands Twin Register (N= 2,603 individuals).



**Figure S6** Twin correlations and ADE twin model estimates for 834 MZ-DMPs based on whole blood methylation data.

a) b)

Twin correlations and ADE model estimates for DNA methylation level in blood at 834 MZ-DMPs, based on data from the Netherlands Twin Register. a) Histograms of the correlation between DNA methylation levels of monozygotic twins (rMZ, N MZ pairs= 769), and dizygotic twins (rDZ, N DZ pairs=424). b) Scatterplot of the DZ twin correlation (x-axis) versus the ratio of the twin correlations (rMZ/rDZ; y-axis). c) Proportion of variance in DNA methylation level explained by additive genetic effects, non-additive genetic effects, and unique environment.





Histograms of absolute within MZ pair differences in DNA methylation levels are shown for ten exemplary CpGs that were randomly selected from the total set of 834 MZ-DMPs, and illustrate the skewed distribution of with-pair differences. Within-pair differences were calculated for 761 MZ twin pairs, based on whole blood methylation data from the Netherlands Twin Register. The figures show absolute within-pair differences of residual methylation levels, which were obtained after adjusting methylation beta-values for covariates.

**Figure S8** MZ twin scatterplots (twin 1 versus twin 2) of ten exemplary MZ-DMPs based on whole blood methylation data.



Scatterplots are shown for ten exemplary CpGs that were randomly selected from the total set of 834 MZ-DMPs. Data are shown for 761 MZ twin pairs (each dot represents one twin pair), based on whole blood methylation data from the Netherlands Twin Register. The figures show residual methylation levels, which were obtained after adjusting methylation beta-values for covariates. The value of twin 1 is shown on the x-axis and the value of twin 2 is shown on the y-axis.



**Figure S9** Within-pair and between-pair differences at 834 MZ-DMPs

Absolute mean difference between MZ and DZ twins

The x-axis shows the absolute mean difference in DNA methylation level between MZ and DZ twins and the y-axis shows the absolute within-pair dfiference in MZ twins at 834 MZ-DMPs, based on whole blood methylation data from the Netherlands Twin Register. Mean differences between MZ and DZ twins were taken from the primary EWAS analysis in NTR. Mean differences within MZ pairs were calculated on residual methylation levels, which were obtained after adjusting methylation beta-values for covariates.



**Figure S10** Distribution of within-pair differences in MZ pairs at 834 MZ-DMPs

a)

MZ twin pairs

Figure a shows boxplots of within-pair differences across pairs for each CpG. Figure b shows boxplots of within-pair differences across CpGs for each MZ pair. Within-pair differences were calculated for 761 MZ twin pairs, based on whole blood methylation data from the Netherlands Twin Register. The figures show absolute within-pair differences of residual methylation levels, which were obtained after adjusting methylation beta-values for covariates. Thick horizontal lines within boxes denote the median, box edges show the 25th and 75<sup>th</sup> percentiles, whiskers denote 1.5xinterquartile range (IQR), and dots any datapoints outside this range.

**Figure S11** Twin correlations in buccal cell DNA methylation data from an independent group of children from the Netherlands Twin Register.



a)Density plots of twin correlations for genome-wide autosomal methylation sites. b) Twin correlations for the 833 MZ-DMPs that were present in the buccal DNA methylation dataset. c) Twin correlations for previously published putative metastable epi-alleles. MZ= Monozygotic twins. DZ=Dizygotic twins. ME=metastable epi-alleles.







**Figure S12** Chromatin state enrichment analysis of MZ-hypomethylated sites (previous page**)**

Results from the enrichment analysis of 15 Epigenomic Roadmap Chromatin States for MZhypomethylated sites.





**Figure S13** Chromatin state enrichment analysis of MZ-hypermethylated sites (previous

page**)**

Results from the enrichment analysis of 15 Epigenomic Roadmap Chromatin States for MZ-

hypermethylated sites.

**Figure S14** QQ-plots from the EWAS meta-analysis of MZ versus DZ twins, highlighting methylation sites within imprinted DMRs.



P-values from the EWAS meta-analysis (sample size = 5,723) are shown.



**Figure S15** QQ-plots from the EWAS meta-analysis of MZ versus DZ twins, highlighting methylation sites within previously published putative metastable epi-alleles.

P-values from the EWAS meta-analysis (sample size = 5,723) are shown.

# **Probeset TF Associations**



Transcription factor motif

**Figure S16** TF motif enrichment analysis of MZ-hypomethylated sites (previous page)

Results from the transcription factor (TF) motif enrichment analysis for MZ-hypomethylated sites. B-Y FDR= Benjamini–Yekutieli False Discovery Rate.

#### **Figure S17** Top-enriched pathways of nearest genes of MZ-hypomethylated sites



Clustergram showing the top-enriched pathways (cell fate; columns) for MZhypomethylated CpGs. Metascape automatically clusters similar GO terms (orange) into groups (GRP, blue). The clustergram shows the membership of genes (rows) involved in groups and GO-terms (columns). Each group consists of multiple GO terms, and each term consists of multiple genes. The rows show the genes that are implicated in the most strongly enriched group of pathways (GRP1; these pathways are related to cell fate; columns). A gene can be involved in many GO pathways of a particular group (dark blue) or can be involved in few (light blue) or no pathways (white) of a particular group. On the right, the orange heatmap shows genes across GO terms (within group 1). The darkness of the orange color reflect the p-value of the given term.

**P robeset TF Associations**



Transcription factor motif

**Figure S18** TF motif enrichment analysis of MZ-hypermethylated sites (previous page) Results from the transcription factor (TF) motif enrichment analysis for MZ-hypermethylated sites. B-Y FDR= Benjamini-Yekutieli False Discovery Rate.

#### **Figure S19** Top-enriched pathways of nearest genes of MZ-hypermethylated sites



protocadherin beta 11(PCDHB11)56125 protocadherin beta 5(PCDHB5)26167 protocadherin beta 7(PCDHB7)56129 protocadherin alpha 1(PCDHA1)56147 protocadherin gamma subfamily(PCDHGA1)56114 protocadherin beta 15(PCDHB15)56121 protocadherin beta 12(PCDHB12)56124 protocadherin beta 14(PCDHB14)56122 protocadherin beta 6(PCDHB6)56130 protocadherin beta 16(PCDHB16)57717 protocadherin beta 10(PCDHB10)56126 protocadherin beta 2(PCDHB2)56133 protocadherin beta 3(PCDHB3)56132 cadherin EGF LAG seven-pass G(CELSR3)1951 protocadherin beta 4(PCDHB4)56131

Clustergram showing the top-enriched pathways (cell adhesion; columns) for MZ-Munical discrete the straight of the contract hypermethylated CpGs. Metascape automatically clusters similar GO-terms (orange) into groups (GRP, blue). The clustergram shows the membership of genes (rows) involved in groups and GO-terms (columns). Each group consists of multiple GO terms, and each term consists of multiple genes. The rows show the genes that are implicated in the most strongly enriched group of pathways (GRP1; these pathways are related to cell adhesion; columns). A gene can be involved in many GO pathways of a particular group (dark blue) or can be involved in few (light blue) or no pathways (white) of a particular group. On the right, the orange heatmap shows genes across GO terms (within group 1). The darkness of the orange color reflect the p-value of the given term.





Results from the sensitivity analysis in NTR. a) Methylation difference between MZ and DZ twins from the primary EWAS in NTR (unadjusted for *cis* mQTL, x-axis; N=1957) versus methylation difference between MZ and DZ twins adjusting for the strongest *cis* mQTL for each CpG (y-axis, N=1713). b) Effect size of the strongest *cis* mQTL (x-axis) versus effect size of zygosity (methylation difference between MZ and DZ twins, y-axis). c) P-values for the *cis* mQTL effect confirming that these SNPs are strongly associated with methylation level in this sample. d) Effect sizes of *cis* mQTLs. e) Effect sizes for zygosity (MZ minus DZ twins), adjusted for the top *cis* mQTL.

#### **Supplementary Tables**



**Supplementary Table 1** EWAS cohorts and Bayesian estimates of bias and inflation

The R package Bacon was used to obtain Bayesian estimates of bias and inflation and to obtain biasand inflation-corrected test statistics prior to meta-analysis. The estimates shown for the individual cohorts in this table represent the original estimates prior to adjustment. The meta-analysis estimates were obtained after adjusting the test statistics from the individual EWAS cohorts for bias and inflation with bacon and then meta-analysing the adjusted summary statistics.

**Supplementary Table 2** Enrichment analysis results of telomeric and centromeric regions for MZhypomethylated sites



**Supplementary Table 3** Enrichment analysis results of telomeric and centromeric regions for MZ-hypermethylated sites





**Supplementary Table 4** Enrichment analysis results of genomic regions for MZhypomethylated sites

**Supplementary Table 5** Enrichment analysis results of genomic regions for MZhypermethylated sites



#### **Supplementary Table 6** EWAS atlas enrichment analysis results for MZ-hypermethylated sites



DMC=Differentially methylated CpGs - This is the number of methylation sites that is an MZ-DMP and has been previously associated with the trait reported in the first column. Background= Total number of methylation sites previously associated with the trait in the first

column.

**Supplementary Table 7** EWAS atlas enrichment analysis results for MZ-hypomethylated sites



DMC=Differentially methylated CpGs - This is the number of methylation sites that is an MZ-DMP and has been previously associated with the trait reported in the first column.

Background= Total number of methylation sites previously associated with the trait in the first column.

**Supplementary Table S8** Enrichment analysis results of age-VMPs for MZ-hypomethylated sites



**Supplementary Table S9** Enrichment analysis results of age-VMPs for MZ-hypermethylated sites



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