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Title: Genome-wide analysis identifies genetic effects on reproductive success and ongoing natural selection at the *FADS* locus.

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Abstract

Identifying genetic determinants of reproductive success may highlight mechanisms underlying fertility and also identify alleles under present-day selection. Using data in 785,604 individuals of European ancestry, we identify 43 genomic loci associated with either number of children ever born (NEB) or childlessness. Individual loci are associated with diverse aspects of reproductive biology across the life course, including puberty timing, age at first birth, sex hormone regulation, endometriosis and age at menopause. Missense variants in *ARHGAP27* were associated with higher NEB but shorter reproductive lifespan, suggesting a trade-off at this locus between reproductive ageing and intensity. Other genes implicated by coding variants include *PIK3IP1*, *ZFP82*, *LRP4*, and suggest a novel role for the melanocortin 1 receptor (*MC1R*) in reproductive biology. As NEB is one component of evolutionary fitness, our identified associations indicate loci under present-day natural selection. Integration with data from scans for natural selection identifies a unique example of an allele in the *FADS1/2* gene locus that has been under selection for thousands of years and remains so today. Collectively, our findings demonstrate that diverse biological mechanisms contribute to reproductive success, implicating both neuro-endocrine and behavioural factors.

Introduction

Variation in human reproductive behaviour and success is epidemiologically associated with disease risk and has profound psychological, clinical and societal implications. This is particularly true for infertility, where efforts to elucidate the underlying biological mechanisms have been limited by the lack of large, well-phenotyped cohorts with relevant outcomes. This situation is mirrored across many reproductive traits and diseases, such as polycystic ovary syndrome^{1,2}, where progress to identify genetic determinants and underlying mechanisms has lagged behind that of other complex diseases³. One reason for this is that natural selection limits the frequency of fertility-reducing alleles. The number of children ever born to an individual (NEB) has one of the highest degrees of polygenicity of any trait, consistent with a genetic architecture strongly influenced by negative selection^{4,5}. Another reason is the fact that NEB is a behavioural phenotype influenced by multiple social, economic and environmental factors⁶⁻⁸. Nonetheless, studying the genetic basis of *fertility* may illuminate biological mechanisms underpinning infertility, with the advantage that relevant measures are more readily available. For example, recent studies have identified genetic determinants for NEB, age at first sexual intercourse and age at first birth⁹⁻¹². These have provided several aetiological insights, such as highlighting a neuro-behavioural role for the estrogen receptor in men⁹ and identifying biological mechanisms linking reproductive ageing to late-onset diseases^{9,10,13,14}.

Fertility-associated loci may act through a broad array of mechanisms. They may have direct effects on reproductive biology, or act through traits that contribute to partner selection or other aspects of behaviour and personality. For example, alleles associated with higher educational attainment are associated with lower fertility in some populations^{15,16}, reflecting the link between higher education and older age at childbearing⁷. Finally, fertility-associated loci might represent alleles under selection for some trait entirely disconnected from reproductive biology. By definition, any variant that is under natural selection affects fitness. Variants that affect fecundity would be detected by a genome-wide scan for NEB, although this scan would not capture all components of fitness.

Our present study substantially builds upon two earlier studies^{9,10} to identify individual genetic determinants of NEB. In contrast to these previous studies, we double the sample size to 785,604 individuals and increase the number of genetic loci associated with NEB from 5 to 43. By linking our findings to scans for ancient selection, we isolate a unique example of an allele that has remained under selection for thousands of years and remains under selection today. We also highlight a number of novel biological mechanisms that contribute to reproductive success and uncover a previously unknown role for the melanocortin 1 receptor (*MC1R*) in reproductive biology.

Results

We identified genetic determinants of NEB by performing a genome-wide association study (GWAS) in 785,604 European ancestry individuals meta-analysed across 45 studies (**Table S1-S6**). Detailed methodology for how this discovery analysis was performed can be found in the methods section. SNP array data was imputed to at least 1000 Genomes Project reference panel density (phase 1 version 3) across all studies. The distribution of genome-wide test statistics for NEB showed substantial inflation ($\lambda_{GC}=1.36$), however LD score regression¹⁷ indicated that this was attributable to polygenicity rather than population stratification (LD intercept 1.01; s.e. 0.008). In total, 5,283 variants reached genome-wide significance ($P < 5 \times 10^{-8}$) for association with NEB, which we resolved to 28 statistically independent signals (**Table S7**). These include all five signals previously reported for NEB in overlapping samples of up to 343,072 individuals^{9,10}.

The genetic architecture of NEB was only moderately correlated between men and women ($r_g=0.74$; 95% CI 0.66-0.82). Therefore, we ran separate GWAS meta-analyses in men ($N=306,980$) and women ($N=478,624$) and identified six additional statistically independent signals (two in men, four in women). We found evidence of heterogeneity ($P_{het} < 0.05$) between sexes at 13/34 NEB loci (greater than expected by chance $P_{binomial}=4 \times 10^{-9}$) and an overall trend for larger effect sizes in women than men (24/34, $P_{binomial}=0.02$). Two notable examples were rs58117425 in testis expressed 41 (*TEX41*) gene which was significant only in men, and 6:152202621_GT_G in the estrogen receptor alpha (*ESR1*) where the effect on NEB in women was double that in men (**Table S7**). For all NEB-associated loci we provide a summary of individual study effect estimates (**Table S8, Figure S1**).

In the absence of well-powered studies of infertility, we performed a GWAS on lifetime childlessness (CL) in UK Biobank ($N=450,082$) and assessed the relevance of NEB-associated loci on susceptibility to CL. Effects on CL were modest, with the largest effect at the rs201815280-*CADM2* locus (sex combined OR=1.05, 95% CI [1.04-1.06], $P=6.8 \times 10^{-18}$). Using LD score regression, the genetic correlation between NEB and CL was very high but not perfect ($r_g= -0.90$ [-0.88 to -0.92]). Accordingly, of the 16 independent loci identified for CL, eight were distinct from the NEB signals (**Table S7**). Sex-stratified analyses revealed one additional female-specific CL signal (rs7580304, *PPP3R1*, **Table S7**). Several loci exhibited significantly smaller or larger effects on CL than expected given their effect on NEB (**Figure S2, Table S7**).

In summary, we identified 43 independent signals comprised of 28 from the sex-combined NEB meta-analysis, six sex-specific NEB signals, eight additional sex-combined CL signals, and one

sex-specific CL locus. We did not identify any genome-wide significant signals on the X-chromosome, likely due to a combination of chance and a slightly smaller discovery sample size (671,349 rather than 785,604 for autosomes). We note however that the heritability of all individual chromosomes – including the X chromosome – was broadly proportional to their size (**Figure S3**), suggesting that future expanded discovery efforts are likely to also identify signals there. To validate these findings, we examined associations of these signals in 34,367 women from the FinnGen study (**Methods**). Since NEB was not recorded for men in FinnGen, we only considered the 41 signals identified in sex-combined or female-specific analyses. Despite the small replication sample, 35 of 41 loci had the same direction of effect in FinnGen as in the discovery sample (binomial sign test $P=5 \times 10^{-6}$; **Table S7 and Figure S4**).

Previous demographic research demonstrates NEB is strongly influenced by socio-environmental factors such as education, employment uncertainty, religiosity, housing and larger trends such as economic and unemployment trends, policy measures (e.g., childcare, taxes) and contraceptive technologies⁶. None of our identified signals exhibited genome-wide significant associations with educational attainment, church attendance or social deprivation indices (all of which reported genetic associations¹⁸) (**Table S9**). To investigate the possibility of subtle stratification, we explored the effect of increasing the number of principal components in the GWAS model from 10 to 40 in UK Biobank and found little change in the sizes of effect estimates at the 43 significant loci (average change: -0.6%; range -8.7% to +12.7% **Table S10**). However, since this type of stratification can never be fully controlled, we turned to alternative sources of information to identify plausible mechanisms and candidate genes in order to prioritize the association signals more likely to be driven by biology than stratification.

Implicated genes and biological mechanisms

We used a combination of *in silico* fine-mapping and summary-based Mendelian randomization (SMR) using expression quantitative trait loci (eQTL) data integration to identify putatively causal genes (**Online Methods, Table S7**). Firstly, 4 of the 43 signals were highly correlated (pairwise $r^2=0.9$) with a non-synonymous variant, implicating *ARHGAP27* (rs12949256, p.Ala117Thr), *PIK3IP1* (rs2040533, p.Thr251Ser), *ZFP82* (rs17206365, p.Leu59Met) and *LRP4* (rs6485702, p.Ile1086Val). Of note, *PIK3IP1* is a negative regulator of the PI3K/Akt/mTOR pathway, which is an intracellular signalling pathway with well-established roles in cell cycle regulation. Oocyte-specific deletion of *Pten* in mice removes the inhibiting effect of the PI3K pathway on primordial follicle activation, leading to premature recruitment and exhaustion of the entire primordial follicle pool¹⁹.

We extended the approach of implicating genes using predicted deleterious variants by performing MAGMA²⁰ multi-marker gene-burden analyses restricted to the same predicted deleterious variants (**Table S11-13**). This approach identified significant genes within 3 of our identified regions (**Table S7**), notably the gene encoding Melanocortin 1 receptor (*MC1R*, $P=1.6 \times 10^{-8}$). This was driven by 13 independent non-synonymous variants, none of which were individually genome-wide significant (**Table S14**). *MC1R* is expressed on the surface of skin and hair melanocytes and produces the pigment melanin by binding α -melanocyte stimulating hormone (α -MSH). Genetic variation at *MC1R* accounts for $\sim 73\%$ of the heritability of red hair colour²¹, including our lead non-coding variant in this region (rs8051733, **Table S7**) and the rarer coding alleles included in the MAGMA test. The NEB effect at this locus appeared significantly stronger in women than men (**Table S7**). Three sensitivity analyses suggested that hair colour association was not responsible for the observed NEB effect (either due to population structure or mating preference). Firstly, within women in the UK Biobank, the NEB effect remained significant when red-headed women were excluded from analyses and showed consistent direction of effect within women of the same hair colour (**Table S16**). Furthermore, inclusion of hair colour in the association model reduced the effect size by only 20-25% (Table S15), suggesting that mating preference based on hair colour is unlikely to fully explain the observed effect. Secondly, there was no concordance between individual SNP effects on hair colour and NEB (**Table S14**). For example, the red hair increasing allele at Arg151Cys decreased NEB ($\beta=-0.02$, $P=1.3 \times 10^{-4}$), whilst the red hair increasing allele at Val92Met increased NEB ($\beta=0.016$, $P=3.9 \times 10^{-3}$). Finally, we assessed the impact of *MC1R* loss of function using exome sequence data in $\sim 450,000$ UK Biobank participants. The 1511 carriers of *MC1R* loss of function alleles showed no difference in NEB ($P=0.65$), but these loss of function alleles had a very robust effect on presence of red hair ($P=1.8 \times 10^{-792}$), suggesting an alternative mechanism. Collectively, these data suggest a novel role of the melanocortin 1 receptor in reproduction, consistent with the recent observations that other pigmentation genes are associated with puberty timing in males²².

MAGMA also highlighted 3 genes outside regions identified by the 43 loci; *ATHL1* (6 variants), *GLDN* (11 variants) and *RPS11* (2 variants). The association at *RPS11* was primarily driven by a single rare variant (rs739346, p.Thr77Ser), which had a relatively large effect on NEB ('T' allele frequency=0.15%, $\beta=0.21$, $P=6.6 \times 10^{-8}$). This gene encodes a key component of the complex which forms the ribosome and is one of the most differentially expressed genes in the sperm of men with asthenozoospermia²³.

Next, we systematically integrated publicly available gene expression QTL data with our GWAS meta-analysis results (**Online Methods**). To guide these analyses, we first assessed the relative genome-wide enrichment of NEB-associated variants near genes expressed in 53 GTEx cell types. In sex-combined analyses, a number of neuronal cell types reached significance (**Table**

S17). This pattern of enrichment is consistent with other reproductive traits such as puberty timing¹³, likely reflecting the established role of genes in the hypothalamic-pituitary-gonadal (HPG) axis regulating fertility and reproductive ageing. Sex-stratified analyses demonstrated a similar enrichment, whilst also highlighting genes expressed in the testis for men (**Table S17**). Focusing on genes expressed in the brain, gonads and blood, SMR analyses suggest that 7 of our 43 genetic variants influence NEB through expression levels of one or more nearby genes (**Table S7**). This includes *IKZF3* which is a hematopoietic-specific transcription factor involved in B-cell differentiation and proliferation, where correlated variants were recently reportedly associated with mosaic Y chromosome loss²⁴.

Whilst we were unable to putatively link all our significantly associated genetic variants to gene function, we note that many are in or near genes with established links to aspects of reproductive biology (**Table S7, S18**). This includes genes such as estrogen receptor 1 (*ESR1*), *ENO4* which is required for sperm motility and function as well as for male fertility in mice²⁵, and *WNT4* which regulates müllerian-duct formation and control of ovarian steroidogenesis. This signal in *WNT4* is the same as that previously reported for both uterine fibroids and endometriosis, with the disease risk increasing allele associated with lower NEB in women but not men (**Table S7**, $P_{\text{all}}=3.6 \times 10^{-8}$, $P_{\text{women}}=4.5 \times 10^{-7}$, $P_{\text{men}}=0.19$). We note that many of the gene-mapping approaches described above may identify multiple genes at individual loci, highlighting the challenges of moving from variant to gene function in complex trait genetics. Ultimately further experimental work will be required to fully elucidate which genes our identified signals implicate.

To further ascertain which loci might act directly on reproductive pathways, we integrated GWAS results from other reproductive traits (**Figure 2**). We confirm previously reported systematic correlations between NEB and Age at First Birth, and between NEB and Age at First Sex^{10,11}. However, other associations are less consistent. For example, a missense allele (rs9730, $r^2=1$ with rs12949256 / p.Ala117Thr) in *ARHGAP27*, which encodes a Rho GTPase, a small family of molecules involved in axon guidance, was associated with increased NEB but shorter reproductive lifespan – later age at menarche ($P=1 \times 10^{-11}$) and earlier menopause ($P=2 \times 10^{-5}$) – and with earlier age at first birth ($P=5.5 \times 10^{-8}$), lower circulating testosterone concentrations in women (both bioavailable [$P=2.1 \times 10^{-4}$] and total [$P=2.1 \times 10^{-3}$]), but higher testosterone concentrations in men (both bioavailable [$P=3.5 \times 10^{-4}$] and total [$P=1.9 \times 10^{-11}$]). Another NEB signal, rs4730673 near *MDFIC*, is correlated with the most significantly associated GWAS signal reported for same-sex sexual behaviour²⁶ (rs10261857; $r^2 = 0.74$). At this locus, the NEB-increasing allele was associated with lower likelihood of same-sex sexual behaviour.

Overlap between NEB and historical selection signals identifies the FADS locus

Another approach to prioritize the most likely associations is to search for variants that show evidence of natural selection – i.e., they also affected fitness in ancient populations. Effect estimates for the 34 genome-wide significant NEB loci ranged from 0.012-0.025 children per allele. The population mean NEB is ~1.8 in UK Biobank, thus an effect size of 0.02 per allele implies that a group of 25 people homozygous for an NEB-increasing allele would have, on average, 46 children, compared with 45 children for a group of 25 people without that allele. Assuming no effect on pre-reproductive mortality, these effect sizes can be directly translated to selection coefficients of 0.67-1.4% per allele, which is within the range detectable by genome-wide historical selection scans²⁷⁻²⁹. Accordingly, we compared our NEB/CL GWAS results with the results of scans testing selection over different timescales from ~2,000 to ~30,000 years before present^{27,28,30} (**Online Methods**) and evaluated overlap using Bayesian co-localization analysis³¹ (**Table S19-S20**).

The strongest overlap was observed at chr11:61.5Mb, which exhibited a posterior probability of 96% that the lead variants for ancient selection and NEB represent the same underlying signal (**Figure 3A**). This locus contains the genes *FADS1* and *FADS2*, which have been targeted by selection multiple times in human history³²⁻³⁵. In particular, the derived haplotype at this locus, which increases expression of *FADS1*, has increased from a frequency of <10% 10,000 years ago to 60-75% in present-day European populations (**Figure 3B**). While some of this increase is due to admixture, there is strong evidence of positive selection over the past few thousand years, even accounting for changes in ancestry^{27,32-36}. *FADS1* and *FADS2* encode enzymes that catalyse the ω -3 and ω -6 lipid biosynthesis pathways that synthesize long chain polyunsaturated fatty acids (LC-PUFA) from short chain precursors. It has been hypothesised that selection in Europe was driven by dietary transitions, in particular the Bronze Age transition to a diet based intensively on agricultural products with relatively low LC_PUFA levels^{35,36}. However, the mechanism through which this gene-environment interaction might affect fitness is unclear. Indeed, the *FADS* locus is highly pleiotropic. It is one of the strongest GWAS signals for circulating lipids³⁷ and blood metabolites³⁸, and is strongly associated with blood cell phenotypes, including erythrocyte and platelet sizes and counts (**Table S21**).

In our data, each 'C' allele of the lead NEB SNP rs108499, which tags the selected *FADS* haplotype, increased NEB by 0.0134 children, corresponding to a selection coefficient of 0.74% (0.0134 divided by mean NEB of 1.8). Consistent with this, in the "White British" subset of UK Biobank, the derived allele increased in frequency by 0.009% per-year between the 1938 and 1969 birth cohorts (**Figure 3C**), corresponding to a selection coefficient of 1.2% (95% CI -0.9-

3.2%). One caveat is that GWAS results can always be affected by stratification. To provide additional evidence, we turned to exome sequence data as an independent validation dataset. In UK Biobank exome sequence data, 242 *FADS1* loss of function carriers had lower NEB compared to non-carriers (**Table S22**, $\beta = -0.21$, $P = 5.3 \times 10^{-3}$). The NEB-increasing allele increases *FADS1* expression, so this effect is directionally consistent.

Further support for the association comes from three lines of evidence directly connecting *FADS1* to reproductive biology. First, the NEB-increasing allele is associated with higher circulating sex-hormone binding globulin (SHBG, $P = 2.3 \times 10^{-20}$), total testosterone ($P = 1.9 \times 10^{-5}$) and estradiol concentrations ($P = 4 \times 10^{-4}$) in men, and lower bioavailable testosterone concentrations in women ($P = 1.5 \times 10^{-3}$). Second, *FADS1* is expressed in human oocytes and granulosa cells at various stages of development (**Table S23**). Finally, in mice, knockout of *Fads2*, which acts in the same pathway, leads to infertility in both sexes which can be rescued by dietary supplementation of LC-PUFA⁴⁰. In contrast, when we assessed the dose-response relationship of all previously reported³⁹ HDL, LDL, total cholesterol or triglyceride associated variants on NEB using a Mendelian Randomization (MR) framework, we found no association ($P > 0.05$ in all models) with or without inclusion of the *FADS* locus. This suggests that the *FADS* locus does not affect NEB indirectly via these phenotypes. Ultimately, while further experimental work will be required to elucidate the mechanisms linking NEB-associated variants at this locus to reproductive success; our results support the association between *FADS1* variation and NEB.

The two most significant NEB-associated genes exhibit signatures of balancing selection

The most significant NEB-associated variants in the genome, in *CADM2*, show no evidence of historical positive selection. However, *CADM2* is reported to exhibit one of the strongest genomic signals of long-term balancing selection⁴². Variants in *CADM2* are associated with a range of behavioural and reproductive traits, plausibly explained by a primary effect on risk taking propensity^{9,18,43}. Variants that increase risk taking also increase NEB, with risk taking and behavioural disinhibition also linked to earlier reproductive onset¹¹. *ESR1*—the gene identified with our second most significant association—also contains signals of balancing selection⁴⁴, while other NEB-associated loci with nominal evidence of balancing selection contain the genes *PTPRD* and *LINC00871* (**Table S24**). Balancing selection related to pleiotropy, time-varying or environmentally-varying selection might explain why variants with relatively large effects on NEB are able to remain segregating in the population.

Lack of contemporary selection at historical selection signals

We next tested whether there was any evidence of ongoing selection (as measured by association with NEB/CL) at regions identified by the three genome-wide historical selection scans (**Table S25**). Other than the *FADS* locus, none of the other 53 regions tested exhibited an association with NEB, suggesting that few of the strong historical selective sweeps in humans are ongoing. For example, the sweep associated with lactase persistence – one of the strongest signals of selection in any human population – is not ongoing in the European ancestry populations in this study. Other sweeps, such as those associated with skin pigmentation-decreasing loci, are likely not detected in the NEB GWAS because the selected variants are now virtually fixed among European ancestry populations.

Different methods for detecting selection in humans are sensitive to selection across very different timescales – ranging from thousands to millions of years. Our GWAS can be interpreted as a genome-wide selection scan over the shortest timescale – living generations. The limited overlap between this and historical selection scans is consistent with the limited overlap among historical scans, reflecting a highly dynamic landscape of selection. Positively selected loci either fix, or stop being selected due to changing environmental pressures and remain at intermediate frequency. Balancing selection related to changing environment, or pleiotropic effects on other components of fitness also help to maintain NEB-associated variants at intermediate frequency. The *FADS* locus is unique in the sense that the selective sweep – starting at least several thousand years ago is still ongoing.

In summary, our study identifies 38 signals that have not been previously reported for NEB and represent potential targets of ongoing natural selection. Further work should aim to parse these effects into mechanisms that directly influence reproductive biology, in contrast to those which affect behaviour or reduce fitness through premature morbidity or mortality. Finally, we note that our analysis includes only European ancestry individuals and is heavily weighted by the UK Biobank, which is not representative of the UK population⁴¹. It remains to be seen which of these effects are consistent across cohorts and populations.

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Leverhulme Trust, Leverhulme Centre for Demographic Science and LabEx Ecodec ANR Grant ANR-11-LABX-0047. Full study-specific and individual acknowledgements can be found in the supplementary information. The content is solely the responsibility of the authors and does not necessarily represent the official views of any of the funders. This study received ethical approval from the Department of Sociology, University of Oxford, and relevant ethical approval was obtained at the local level for the contributing datasets.

Conflicts of interest

John Perry is an employee of Adrestia Therapeutics. MMcC (Mark McCarthy) has served on advisory panels for Pfizer, NovoNordisk and Zoe Global, has received honoraria from Merck, Pfizer, Novo Nordisk and Eli Lilly, and research funding from Abbvie, Astra Zeneca, Boehringer Ingelheim, Eli Lilly, Janssen, Merck, NovoNordisk, Pfizer, Roche, Sanofi Aventis, Servier, and Takeda. As of June 2019, MMcC is an employee of Genentech, and a holder of Roche stock.

Data Availability

Upon publication, GWAS summary statistics will be made available at the GWAS Catalog (www.ebi.ac.uk/gwas/downloads/summary-statistics). Access to individual level data from the multiple sources used in this GWAS can be obtained by bona fide scientists through application to each specific data providers, with each data source described in the Supplementary Note.

Code availability

All analyses and modelling using standard software as described in the Methods section and in detail in the Supplementary Information.

Tables and Figures

Figure 1 | Manhattan plots for genome-wide association analyses of NEB and CL. The green line indicates the genome-wide significance threshold ($P=5 \times 10^{-8}$). Variants that fall within 300 kb of an identified signal are highlighted: those in blue are specific to either NEB or childlessness, those in red were significant for both. Only SNPs with a p-value less than 0.01 are represented.

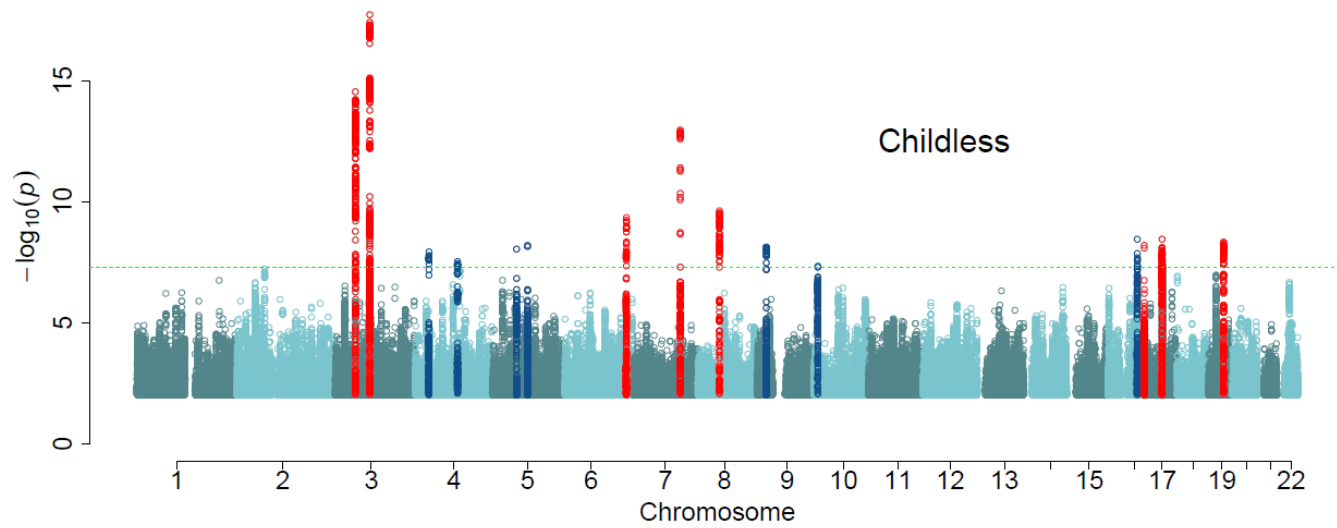
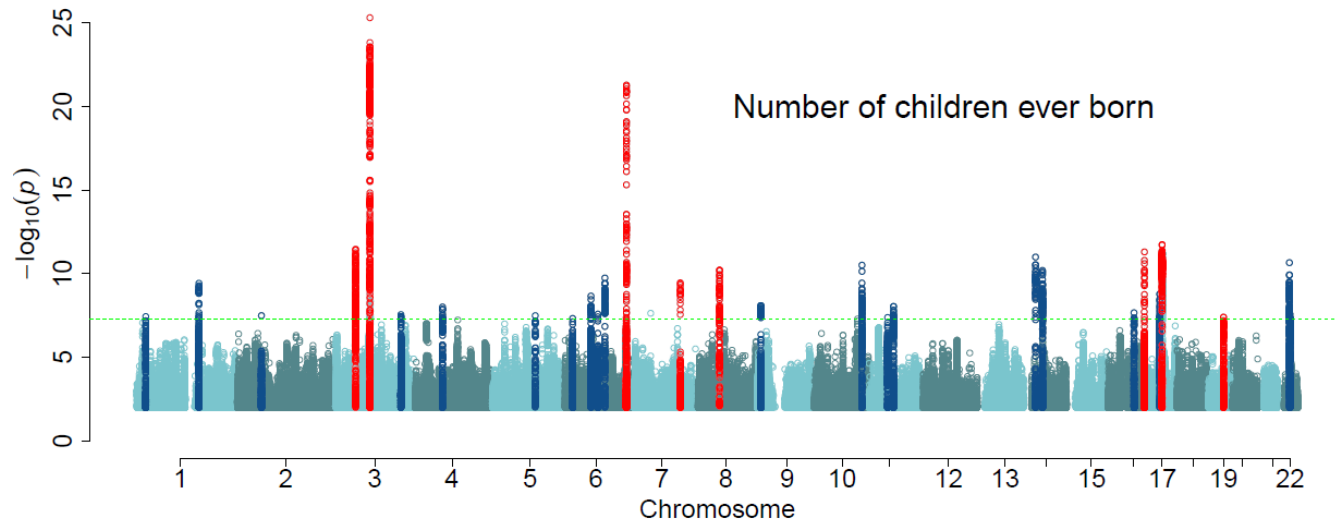


Figure 2 | Heat map of the effects of the 43 independent signals identified for NEB or CL on other reproductive traits. All associations based on trait-specific Z-scores aligned to NEB-increasing allele, with 0 (white) denoting no association. SHBG = sex hormone binding globulin, Bioavailable T = bioavailable testosterone.

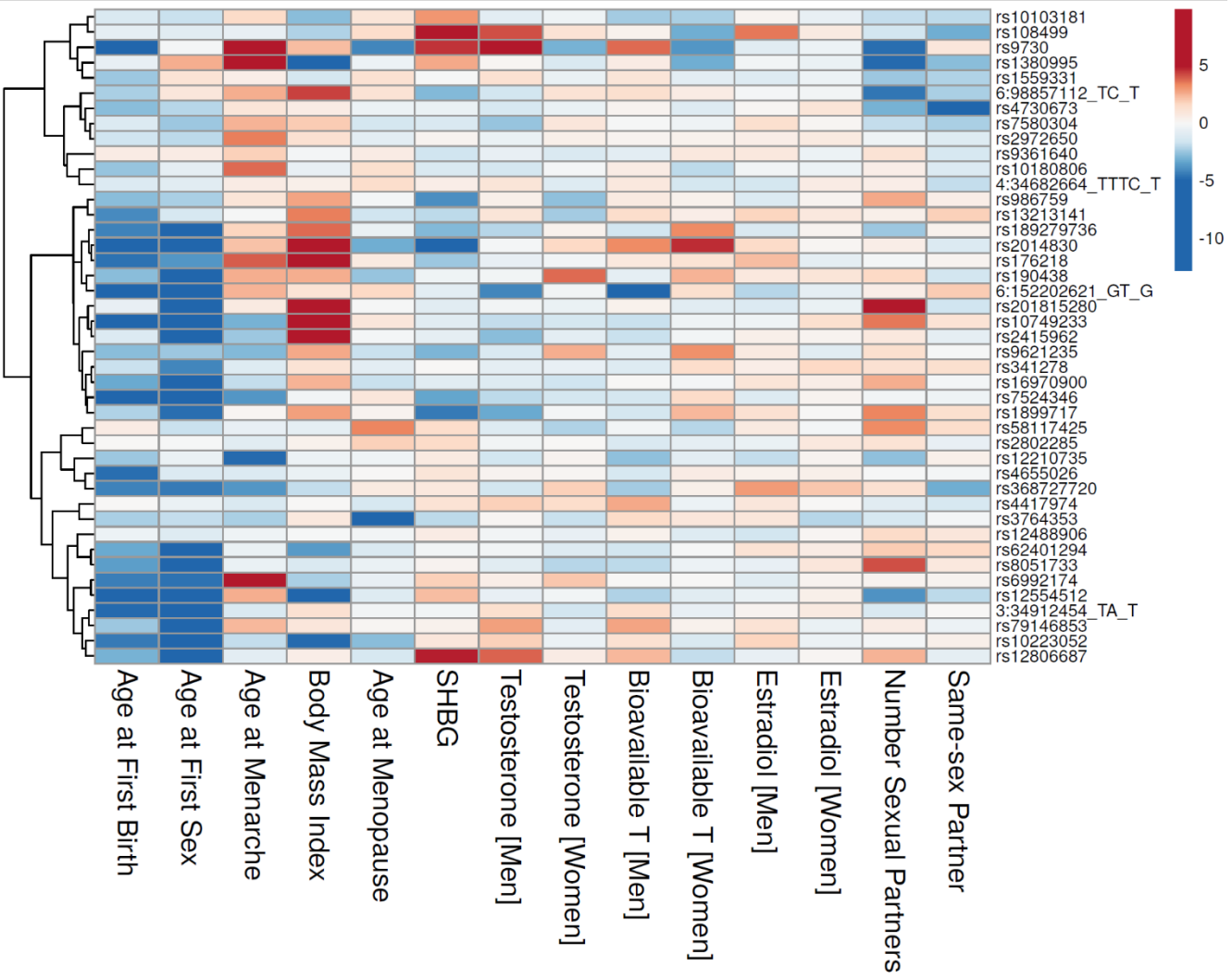
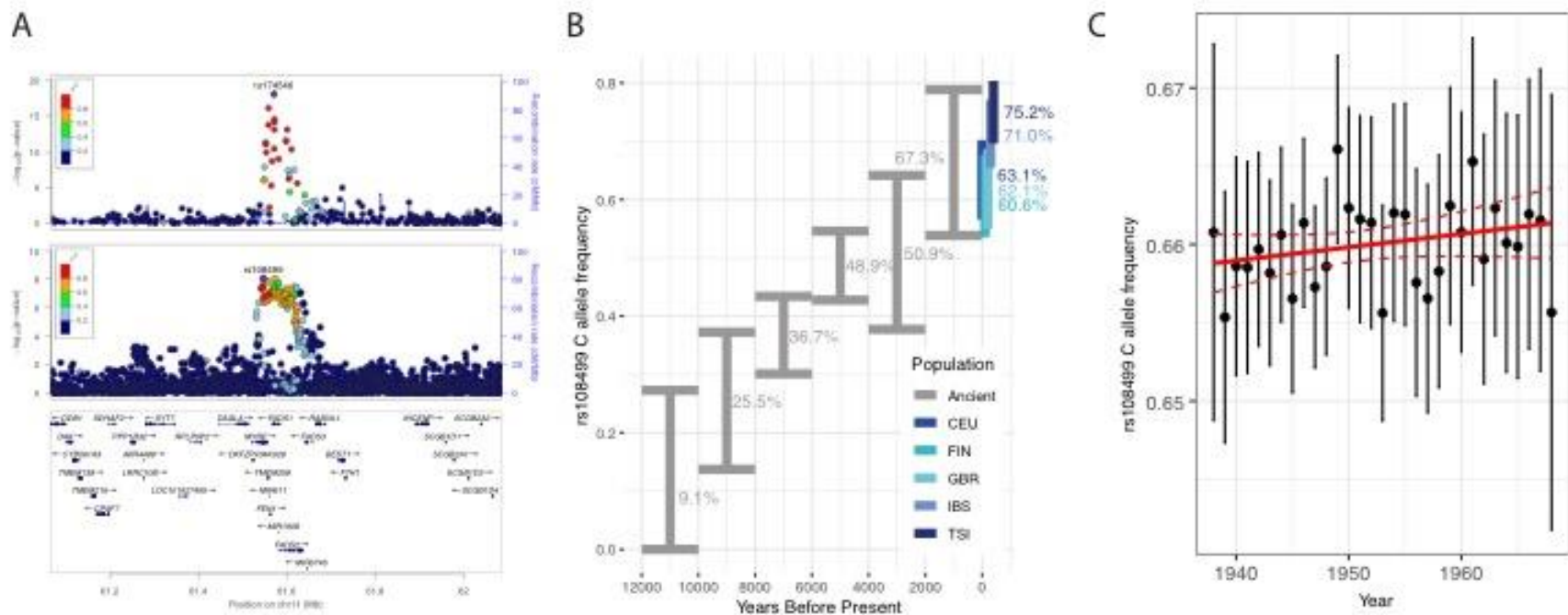


Figure 3 | Evidence for historical and ongoing selection at the *FADS* locus. A: Colocalization of the ancient DNA selection signal²⁷ (upper panel) and the NEB GWAS signal (lower panel). **B:** Estimated frequency (95% confidence intervals) for the derived *FADS* allele in Europe, based on direct evidence from ancient DNA. Present-day frequencies in 1000 Genomes European populations shown in blue. **C:** Frequency (95% confidence intervals) of the derived *FADS* allele in UK biobank as a function of birth year from 1938 to 1968.



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Online Methods

Phenotype definitions

Number of children ever born (NEB) is treated as a continuous measure that was either asked directly or could be created from several survey questions (e.g., birth histories). A standard question in most surveys asks: *How many children have you given birth to?* Or another variant is: *How many children do you have?* In most cases it was possible to distinguish between biological, adopted or step-children and when this was possible, we refer to live born biological children. Individuals were eligible for inclusion in the analysis if they were assessed for NEB and were at least age 45 for women and age 55 for men.

Childlessness (CL) is a binary measure, derived from NEB, with 1 referring to childless and 0 if an individual had children with the same inclusion rules of biological live born children and age restrictions that applied to NEB. Detailed measures for both phenotypes per cohort are described in **Table S2**.

Participating cohorts and analysis plan

A total of 45 cohorts participated in our study (**Table S1**). **Table S2** provides an overview of cohort-specific details, including an adjusted pooled analysis of women and men in the case of family data (see below). Cohorts who agreed to participate followed an Analysis Plan posted on the Open Science Framework preregistration site <https://osf.io/b4r4b/> on February 08, 2017.

Cohort-level data were quality-controlled and meta-analyzed by two separate independent centres at the University of Oxford and University of Cambridge. We follow the QC protocol of the GIANT consortium's study of human height⁴⁵ and employed the software packages QCGWAS⁴⁶ and EasyQC⁴⁷, which allowed us to harmonize the files and identify possible sources of errors in association results. This procedure entailed that diagnostic graphs and statistics were generated for each set of GWAS results. In the case where apparent errors could not be amended by stringent QC and correspondence with the local analyst of the respective cohort, cohorts were excluded from the meta-analysis. (See section below for details on cohort inclusion and errors).

For NEB the total number of individuals in the pooled meta-analysis was 785,604. Not all cohorts provided data about the X chromosome (**Table S3**) meaning that the X chromosome analysis included only included 671,349 individuals. CL analysis was restricted to UK Biobank with 450,082 for both the autosomal and X chromosomes.

Sample exclusion criteria

Individuals were eligible for inclusion if they met the following conditions:

- a. They were assessed for NEB at least at age 45 for women, age 55 for men.
- b. All relevant covariates (e. g. year of birth) were available for the individual.
- c. They were successfully genotyped genome-wide (recommended individual genotyping rate > 95%).
- d. They passed the cohort-specific standard quality controls, e.g. excluding individuals who are genetic outliers in the cohort.
- e. They were of European ancestry.

Genotyping and Imputation

Table S4 provides an overview of the cohort-specific details of the genotyping platform, pre-imputation quality control filters applied to the genotype data, imputation software used, the reference panel used for imputation and the presence of X chromosome data. We asked cohorts to include all autosomal SNPs imputed from the 1000G panel (at a minimum) to allow analyses across different genotyping platforms. Cohorts with denser reference panels we asked to communicate this to our team. Cohorts were asked to provide unfiltered results since filters on imputed markers were applied at the meta-analysis stage.

Association testing models

Analysts ran linear regression models for NEB and logistic regression models for CL. Analysts were asked to include birth year of the respondent (represented by birth year minus 1900), its square and cube to control for non-linear birth cohort effects. For cohorts with family-based data, we suggested controlling for family structure or excluding relatives. Combined analyses that included both men and women included interactions of birth year and its polynomials with sex. We asked cohorts to include top principal components to control for population stratification⁴⁸ and cohort specific covariates if appropriate. Some cohorts only used birth year and not the polynomials because of multi-collinearity issues/convergence of the GWA analysis. Per-chromosome heritability estimates were calculated using restricted maximum likelihood (REML) implemented in BOLT-LMM⁴⁹. This analysis was performed for NEB in UK Biobank, using directly genotyped variants in unrelated individuals of European ancestry.

X chromosome analysis

Analysis of X chromosome variants was performed using one of two approaches, XWAS or SNPtest, the results of which could be combined by meta-analysis. In XWAS software

(<http://keinanlab.cb.bscb.cornell.edu/content/xwas>) we used the `--var-het-weight` command. In SNPtest, we used the `-method newml`. Since this assumes complete X-inactivation (i.e., a hemizygous male is considered the same as a homozygous female) the effect estimates and standard errors approximate $\frac{1}{2}$ of those produced by XWAS.

Quality Control: filters & diagnostic checks

We followed the quality control (QC) protocol described by the GIANT consortium's GWAS of height⁴⁵. We used an adapted version of the software package QCGWAS⁴⁶, which allows the inclusion of structural variants, in order to standardize files across cohorts and we used EasyQC⁴⁷ to filter variants by QC criteria and to produce diagnostic graphs and statistics as described below. Where errors could not be amended by combining stringent QC with file-inspections, queries to cohorts and corrections, cohorts were excluded from the meta-analysis. See also Supplementary **Tables S5-S6** for QC results on autosomal and X chromosomes for NEB and CL. Specific individual filters were:

a) Missing data. We filtered variants where information on both reference and other allele were missing, where the estimated effect, p -value, standard error, expected allele frequency or number of observations were missing.

b) Implausible values. We filtered variants where p -values > 1 or < 0 , standard errors = 0 or infinite, expected allele frequency > 1 or < 0 , $N < 0$, call rate > 1 or < 0 , an SE of the effect estimate which was approximately 40% greater than the expected SE based on MAF and standard deviation and for those with an $R^2 > 10\%$ (see Winkler et al⁴⁷ for the approximation for quantitative and Rietveld et al⁵⁰ for quantitative and binary traits).

c) Quality thresholds. We filtered variants where expected allele frequency = 1 or = 0 (monomorphic variants), $N < 100$ to guard against spurious associations due to overfitting of the model, minor allele count < 6 to guard against spurious associations with low frequency-SNPs and genotyped SNPs which were not in Hardy-Weinberg Equilibrium (HWE), with significant thresholds of 10^{-3} in case $N < 1,000$, 10^{-4} in case $1,000 \leq N < 2,000$, 10^{-5} in case $2,000 \leq N < 10,000$ and no filter in case $N > 10,000$, imputed markers with imputation quality $< 40\%$ and SNPs with a call rate $< 95\%$, if discrepancies between reported and expected p -value based on effect estimates and standard errors are detected (see also next section on diagnostic graphs).

d) Data harmonization. We matched the cohort-based summary statistics with a 1000 Genome reference panel phase 1 version 3 reference panel provided by Winkler et al⁴⁷. EasyQC drops

mismatched variants which cannot be resolved such as duplicates, allele mismatches or missing or invalid alleles. Based on graphical inspections (see below), we applied cohort specific filters to drop variants with obvious deviations between expected allele frequency based on the reference panel and observed allele frequency.

Quality Control: Filtering results

a) Autosomal chromosomes

Overall, the quality of studies was good (for full results of the QC-filters described above see **Tables S5** and **S6** for autosomal SNPs). One cohort was excluded (INGI-Carlantino) due to the filter on sample size. For autosomal chromosomes and NEB, the remaining 45 cohorts provided 81 files, 39 for women only, 28 for men only and 13 pooled (from cohorts with family data). Two studies did not provide imputation quality (KORA F3, N =1,066; and KORA F4, N =1,111) and contributed only 584,866 and 496,556 SNPs respectively. For the two HPFS cohorts, results from our last discovery GWAS¹⁰ based on HapMap 2 reference panels were recycled with number of SNPs between 2,394,353 and 2,412,487. For all other cohorts, the number of variants in the analysis range between 6,691,978 for men in LBC 1921 and 20,783,286 for women in EPIC with an average of 10,574,721. For CL, between 25,555,939 and 25,554,098 variants from the UK Biobank entered the GWAS and between 13,539,540 and 13,661,642 passed QC.

b) X chromosome

For NEB, 12 cohorts provided information on the X chromosome. Overall, we received 27 files, 12 for women, 10 for men and 5 for the pooled analysis if there were relatives in the data. On average 325,872 variants passed QC with a minimum of 191,880 in men from LBC 1921 and a maximum 991,081 for the pooled UK Biobank sample. For CL, the UK Biobank provided results for between 980,779 and 991,081 variants on the X chromosome after QC.

GWAS meta-analysis, signal selection and replication

Cohort association results (after applying the QC filters) were combined using sample-size weighted meta-analysis, implemented in METAL⁵². Sample-size weighting is based on Z-scores and can account for different phenotypic measurements among cohorts⁵³. The two QC centres agreed in using sample-size weighting to allow cohorts to introduce study-specific covariates in their cohort-level analysis. For each study, only SNPs that were observed in at least 50% of the participants for a given phenotype-sex combination were passed to the meta-analysis. SNPs were considered genome-wide significant at p -values smaller than 5×10^{-8} (α of 5%, Bonferroni-corrected for a million tests). The meta-analyses were carried out by two independent analysts. Comparisons were made to ensure concordance of the identified signals between the two independent analysts. In order to identify independent signals, distance-based clumping (using a 1Mb window) was used to identify the most significant SNPs in associated regions (termed “lead SNPs”). This was then supplemented by approximate conditional analysis implemented in GCTA^{54,55}, where we required additional independent signals to be genome-wide significant in both pre and post conditional models.

We meta-analysed GWAS results for NEB and CL both in sex-combined and sex-specific models. To understand the magnitude of the estimated effects, we used an approximation method to compute unstandardized regression coefficients based on the Z-scores of METAL output obtained by sample-size-weighted meta-analysis, allele frequency and phenotype standard deviation. **Table S8** provides the forest plots of all genome-wide significant SNPs to provide a visualization of the effect size estimates for each cohort and the summary meta-analysis in addition to the 95% confidence intervals. The genetic correlation between these two results was assessed using linkage disequilibrium score regression⁶⁹.

Replication

Replication was performed using the FinnGen study - a public-private partnership project combining genotype data from Finnish biobanks and digital health record data from Finnish health registries (<https://www.finngen.fi/en>). Six regional and three country-wide Finnish biobanks participate in FinnGen which also incorporates data from previously established populations and disease-based cohorts. Release 4 of FinnGen includes 176,899 participants.

In this analysis we included women that participated to FinnGen release 4 and were at least 45 years of age by 31st December 2017. This was the last date we had information from national registries. We also excluded women younger than 16 in 1969 (the start of the registries). Using these inclusion criteria, we included women born between 1953 and 1973 and children born

between 1969 and 2017. We also excluded women that emigrated from Finland in the study period.

To determine if a woman delivered a child we used the following codes obtained from the national inpatient registry (HILMO):

- ICD-10 codes: O80-O84
- ICD-9 code: 6440B, 6450B, 650[0-9]B-659[0-9]B
- ICD-8 codes: 650-662

When multiple codes were used within a 10-month period we counted as a single delivery. There were 37,741 women, the average (SD) number of children was 1.72 (1.32) and 20.4% of the women were childless.

For principal components analysis, FinnGen data was combined with 1000 genomes data. Related individuals (<3rd degree) were removed using King software⁵⁶. We considered common (MAF \geq 0.05) high quality variants: not in chromosome X, imputation INFO $>$ 0.95, genotype imputed posterior probability $>$ 0.95 and missingness $<$ 0.01. LD-pruned (r^2 $<$ 0.1) common variants were used for computing PCA with Plink 1.92. SAIGE mixed model logistic regression (<https://github.com/weizhouUMICH/SAIGE/releases/tag/0.35.8.8>) was used for association analysis. Age and 10 PCs and genotyping batch were used as covariates. Each genotyping batch was included as a covariate to avoid convergence issues.

Prioritizing and characterizing putatively functional genes in GWAS highlighted regions

We utilized three distinct approaches to identify putatively functional genes at each genome-wide significant locus. First, we assessed the coding impact of any variant in LD with our 43 lead index variants. We restricted assessment to variants with r^2 $>$ 0.8 and predicted moderate or high impact effects based on Variant Effect Predictor (VEP) annotations. We calculated LD using PLINK v1.9 from best guess genotypes for 1000 Genomes Phase 3/HRC imputed variants in \sim 10,000 unrelated UK Biobank participants of white British ancestry. Second, we used MAGMA v1.08²⁰ to collapse multiple predicted deleterious variants (using the same VEP categories above) into a single gene score. Finally, we integrated our genome-wide summary statistics with eQTL data using Summary data-based Mendelian Randomization (SMR)⁵⁷. Publicly available expression datasets for ovary and testis tissues in GTEx v7, in addition to a meta-analysis of eQTL brain tissues, were downloaded from the SMR website (<https://cnsgenomics.com/software/smr/#eQTLsummarydata>). Whole-blood data in an eQTL meta-analysis of 31,684 samples was available from the eQTLGen consortium⁷⁰. A Bonferroni corrected p-value threshold was used in each expression dataset individually and only associations with HEIDI $P > 0.01$ were considered to avoid coincidental overlap due to extended patterns of LD. This resulted in a total of 11 (SMR $P < 6.6 \times 10^{-6}$) significant transcriptions in the brain, 12 in whole blood ($P < 3.2 \times 10^{-6}$) and 9 in the female-specific GTEx ovary analysis (SMR $P < 3.2 \times 10^{-5}$). We additionally performed tissue enrichment analysis using linkage-disequilibrium

(LD) score regression to specifically expressed genes (LDSC-SEG)⁵⁸. We used three datasets available on the LDSC-SEG resource page (<https://github.com/bulik/ldsc/wiki/Cell-type-specific-analyses>), relating to cell and tissue-specific annotations from GTEx⁵⁹.

We characterized the phenotypic consequences of *MC1R*, *FADS1* and *FADS2* loss of function using up to 454,756 exome sequences in the UK Biobank study⁷¹. The exome-based association with variants in *MC1R* and hair colour was assessed with an interim release of 184,135 individuals. All variants were annotated using Variant Effect Predictor and we only considered those predicted to be high impact loss of function defined by VEP. Individuals carrying one or more rare (MAF $\leq 0.1\%$) loss of function alleles in a given gene were grouped together. We created dummy variables based on this definition for each gene and tested for association using BOLT-LMM⁴⁹.

All lookup data for additional traits was taken from previously described UK Biobank analyses. This includes sex hormones⁶⁰, number of sexual partners and same-sex behavior²⁶, age at menarche and BMI¹³, townsend deprivation index¹⁸, religious group attendance¹⁸ and years of education¹⁸.

Assessment of *FADS1-3* expression in human oocytes and granulosa cells at various stages of development

We used processed RNA-seq data of Fetal Primordial Germ Cells from two studies:

- Li *et al*⁶¹ (Accession code: GSE86146) report data from 17 human female embryos ranging from 5-26 weeks post-fertilisation.
- Zhang *et al*⁶² (Accession code GSE107746), report data from follicles at 5 different stages of development from fresh ovarian tissue from 7 adult donors, separated into oocytes and granulosa cell fractions.

We also generated novel single-cell RNA-seq data from human MII Oocytes. We performed sample QC and filtering of reads to remove low quality reads, adaptor sequences and low quality bases with trimmomatic version 0.36⁶³ in two steps using ILLUMINACLIP:/Trimmomatic-0.36/adapters/NexteraPE-PE.fa:2:30:10 (SLIDINGWINDOW:4:20 CROP:72 HEADCROP:10 MINLEN:40 followed by an extra trim of headbases with HEADCROP:10). Subsequent to filtering, we used the remaining paired reads for alignment by hisat2⁶⁴ to the human genome GeneCode v.27 release with the paired GenCode v.27 gtf file containing gene annotations using: ($\$HISAT2 -p 22 --dta -x .gencode.v27 -1 R1.fastq -2 R2.fastq -S sample.sam$) (Pertea *et al.* 2016). The resulting sam files were sorted, indexed and transformed to bam files using samtools⁶⁵. QC measures of aligned reads was generated using picard metrics (<https://slowkow.github.io/picardmetrics>) and the CollectRnaSeqMetrics tool from picard tools (<http://broadinstitute.github.io/picard>). We filtered the bam files for mitochondrial reads and applied Stringtie to merge and assemble reference guided transcripts for gene level quantifications of raw counts, and transcripts per million (TPM)⁶⁶. Gene expression levels in

TPM are presented in **Table S20** as this unit allows efficient comparison of gene expression levels between samples from different studies.

Identifying overlap between NEB hits and previously-identified selection signals

We assessed overlap of our NEB signals with the results of three genome-wide selection scans. First, the Composite of Multiple Signals test³⁰ which combines information from different statistics to detect selection on the order of the past 50,000 years. Second, an ancient DNA based scan²⁷ that uses direct inference of allele frequency from ancient populations to infer selection over the past 10,000 years. Finally, the Singleton Density Score²⁸, which uses patterns of singleton variants to infer very recent selection – on the order of a few thousand years.

For the Composite of Multiple Signals test³⁰, we used the rankings of CMS_{GW} statistics to obtain an empirical P-value for each SNP. For the Singleton Density Score²⁸, we converted normalized SDS scores to two-tailed P-values of the standard normal distribution. Finally, for the ancient DNA based selection scan²⁷, we used the genomic control corrected P-values from the original scan. For each NEB hit, for each scan, we identified the SNP within 10kb, with a P-value $< 10^{-6}$ for NEB that had the most significant selection scan signal (SNP1 and PVAL1 in **Table S19-20**). We also identified the SNP within 10kb that had the most significant selection scan signal, regardless of its NEB P-value (SNP2 and PVAL2 in **Table S19-20**). Finally, we performed a Bayesian Colocalization analysis using the “*coloc*” package³¹ using all SNPs within 10kb of the lead NEB SNP. This computes posterior probabilities for the hypotheses: H0 No causal SNPs, H1 Causal SNP for selection but not NEB, H2 Causal SNP for NEB but not selection, H3 One independent causal SNP for each trait, H4 One shared causal SNP for both traits. We report the hypothesis with the maximum posterior probability (COLOC in **Table S19-20**).

We also tested for overlap with a scan for balancing selection using the NCD2 statistic⁴⁴ for the GBR population of 1000 genomes. We used the target frequency of 0.5 for these tests. For all SNPs, we report the value of the window that overlaps that SNP or, if more than one window overlaps a SNP, we report the lowest P-value of any window within 10kb. Finally, we report the lowest P-value for genes within 10kb of each SNP.

Estimating *FADS1* allele frequencies from ancient DNA

We downloaded combined data from <https://reich.hms.harvard.edu/allen-ancient-dna-resource-aadr-downloadable-genotypes-present-day-and-ancient-dna-data> (v37.2 accessed 14 May 2019) and restricted to 652 samples west of 40°E, north of 35°S, more recent than 12,000 years before present and with coverage at rs108499. We binned them into 2000-year bins, and

computed estimated allele frequencies and bootstrap confidence intervals. We also include the European sub-populations from phase 3 of the 1000 Genomes Project⁶⁸.