

1 **Analysis of genetically independent phenotypes identifies shared genetic**
2 **factors associated with chronic musculoskeletal pain at different anatomic sites**

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28 **Abstract**

29 Chronic musculoskeletal pain has a negative impact on all aspects of human life. Genetic studies
30 of pain are complicated by the high complexity and heterogeneity of pain phenotypes. In this research,
31 we aimed to reduce phenotype heterogeneity and reveal genes and pathways shared by chronic
32 musculoskeletal pain at four locations: back, neck/shoulder, hip, and knee. Our study was based on the
33 results of genome-wide association studies performed using UK Biobank data with a total sample size
34 of 456,000 individuals. We applied principal component analysis based on the matrix of genetic
35 covariances between the studied pain traits and constructed four genetically independent phenotypes
36 (GIPs). The leading GIP (GIP1) explains the largest proportion of the genetic variance of and
37 covariance between the analyzed phenotypes (78.4%), and the later GIPs (GIP2-4) explain
38 progressively less. We identified and replicated five loci associated with GIP1 and one locus associated
39 with GIP2. The genes decisively prioritized for the GIP1-associated loci were *SLC39A8*, *ECM1*, and
40 *FOXP2*. For the remaining two GIP1-associated loci, we proposed several candidates (*AMIGO3*, *BSN*,
41 *RBM6*, *FAM212A*, *RNF123*, *UBA7* and *MIR7114*, *NSMF*, *NOXA1*, *GRIN1*), but were unable to
42 prioritize any of them convincingly. The most likely causal gene in the locus associated with GIP2 was
43 *GDF5*. For GIP1, gene set/tissue/cell type enrichment analyses identified multiple terms related to the
44 nervous system. Genetic correlations analysis revealed a genetic overlap between GIP1 and
45 osteoarthritis as well as a set of anthropometric (such as overweight and waist circumference),
46 sociodemographic (such as age of first birth and college completion) and psychiatric/personality (such
47 as depressive symptoms and neuroticism) traits. We suggest that GIP1 represents a biopsychological
48 component of chronic musculoskeletal pain, related to physiological and psychological aspects and
49 likely reflecting pain perception and processing.

50

51 **Introduction**

52 Chronic pain is one of the most prevalent human health problems, affecting on average 20-30%
53 of adults [1-3], and it is one of the most challenging conditions for clinical management [4]. Often
54 chronic pain is present without a clear pathophysiological cause such as tissue damage and cannot be
55 attributed to a known disorder. Chronic musculoskeletal pain is the most prevalent type of chronic pain
56 in older adults [5]. Prevalence estimates vary widely depending on the studied population and the
57 definition used to define these conditions [6]. For instance, in a Swedish study, the prevalence was
58 23.9% for chronic regional musculoskeletal pain and 11.4% for chronic widespread pain [7]. In Japan,
59 the prevalence of chronic musculoskeletal pain was found to be 15.4% in the general population and
60 reached 18.6% among individuals aged 40-49 [8]. The most prevalent self-reported chronic
61 musculoskeletal pain conditions are low back, neck, and shoulder pain [7, 8]. According to the Global
62 Burden of Disease Study 2015, low back pain and neck pain were the leading causes of global years
63 lived with disability in 1990-2015 [9].

64 Precise biological mechanisms underlying chronic pain are yet to be elucidated [10, 11]. There
65 is good evidence that chronic pain disorders are complex heritable traits [12, 13]. Exploring the genetic
66 underpinning of chronic pain phenotypes can expand basic knowledge on their etiology and biological
67 mechanisms, improve diagnostics, and facilitate the development of effective therapies via the
68 identification of therapeutic targets.

69 Genetic association studies have suggested a number of genes associated with chronic
70 musculoskeletal pain phenotypes [14-16]. These studies were predominantly hypothesis-driven
71 candidate-gene studies, which often had small samples sizes, and with some leading to conflicting
72 results as has been borne out in other traits [17]. Compared to candidate-gene studies, genome-wide
73 association studies (GWAS) offer an agnostic data-driven approach that allows identification of
74 susceptibility genes without a prior mechanistic hypothesis. So far, only a few GWAS for forms of
75 chronic musculoskeletal pain have been published, including chronic widespread pain [18],
76 fibromyalgia [19], chronic back pain [20], sciatica [21], and painful temporomandibular disorder [22].
77 Thus, the genetic architecture of chronic musculoskeletal pain is far from being defined.

78 Research in chronic pain genetics faces a number of obstacles. According to the biopsychosocial
79 model of pain, chronic pain results from a complex and dynamic interaction among biological,
80 psychologic and social factors [23]. The extreme complexity and heterogeneity of chronic pain
81 phenotypes complicates identification of novel loci and makes it difficult to distinguish whether
82 identified variants affect the risk of the primary pain-causing pathology (if any) or influence the
83 development and maintenance of the chronic pain state itself. Both the primary underlying condition
84 and its treatment, and the treatment of chronic pain, may confound studies. A study exemplifying these
85 challenges is our recent GWAS of chronic back pain [18]. Despite the large sample size of nearly
86 158,000 individuals in the discovery sample and 284,000 subjects in the replication sample, we were
87 able to detect and replicate only one locus. Thus, new strategies are required to improve understanding
88 of the genetic influences in chronic pain conditions.

89 One possible solution to the problem of clinical heterogeneity is to study endophenotypes and
90 subgroups of patients having different characteristics [15]. A complementary approach to reducing
91 heterogeneity is to elucidate the common pathways shared by distinct pain phenotypes. Indeed,
92 different chronic pain conditions may have common biological pathways such as those related to pain
93 perception and processing. Several studies have provided evidence for shared genetic factors between

94 conditions manifesting chronic pain [24] as well as pain at different anatomical sites [25, 26]. However,
95 to the best of our knowledge, no study yet published has explicitly identified these genetic factors.

96 Here, we investigated the genetic factors underlying chronic musculoskeletal pain reported at
97 four locations (back, neck/shoulder, hip, and knee). These anatomical sites are commonly affected by
98 osteoarthritis (OA). Pain is the predominant symptom of OA, but its intensity may be poorly correlated
99 with OA severity based on pathological changes revealed by radiographs. Current evidence suggests
100 that not only structural lesions, but also neuronal pathways and alterations of pain processing contribute
101 to maintaining pain in OA patients [27]. We assumed that studying pain at multiple sites potentially
102 linked through OA can unravel shared musculoskeletal pathways and, more importantly, provide
103 deeper understanding of general chronic pain mechanisms. We used a novel approach to explore the
104 genetic background of pain traits by analyzing genetically independent phenotypes (GIPs). Using data
105 from UK Biobank [28] we identified and replicated specific loci associated with these GIPs, followed
106 by *in silico* functional analysis, including a search for pleiotropic effects of functional variants,
107 prioritization of likely causal genes, analysis of gene set and tissue enrichment, and estimation of
108 genetic correlations with other complex traits.
109

110 **Methods**

111 ***Study sample and phenotype definition***

112 The study sample comprised UK Biobank participants [28]. Sociodemographic, physical,
113 lifestyle, and health-related characteristics of this cohort have been reported elsewhere [29]. In brief,
114 individuals enrolled in the UK Biobank study were aged 40–69 years; were less likely to be obese, to
115 smoke, to drink alcohol; had fewer self-reported health conditions as compared to the general
116 population. All study participants provided written informed consent, and the study was approved by
117 the North West Multi-Centre for Research Ethics Committee (11/NW/0382).

118 This particular study was approved by the UK Biobank research team under project #18219.
119 Cases and controls were defined based on questionnaire responses. First, participants responded to
120 “Pain type(s) experienced in the last months” followed by questions inquiring if the specific pain had
121 been present for more than 3 months. Those who reported back, neck or shoulder, hip, or knee pain
122 lasting more than 3 months were considered chronic back, neck/shoulder, hip, and knee pain cases,
123 respectively. Participants reporting no such pain lasting longer than 3 months were considered controls
124 (regardless of whether they had another regional chronic pain, such as abdominal pain, or not).
125 Individuals who preferred not to answer or reported more than 3 months of pain all over the body were
126 excluded from the study (since these subjects met criteria for chronic widespread pain and were thought
127 likely to have an underlying generalized propensity to pain). Further details are given in Supplementary
128 Methods.

129 Overall, 456,580 individuals with imputed genotype data and phenotype data were included in
130 the present study. Of these, 265,000 participants of European ancestry (defined by SNP-based principal
131 component analysis) were randomly selected to provide the GWAS discovery cohort. The decision to
132 include only Europeans was based solely on the highest representation of these individuals among the
133 UK Biobank participants. The replication cohort (N = 191,580) comprised individuals of African (N =
134 7,541) and South Asian ancestry (Indian, Pakistani, and Bangladeshi; N = 9,208) as well as the
135 remaining European ancestry participants (N = 174,831). Descriptive characteristics of the groups is
136 provided in Table S1.

137 ***Genotyping and imputation***

138 Genotyping and imputation data were obtained from the UK Biobank March 2018 data release.
139 Genotyping was conducted using the Affymetrix UK BiLEVE and Affymetrix UK Biobank Axiom
140 arrays. Imputation was performed with the IMPUTE4 program (<https://jmarchini.org/impute-4/>) [30]
141 using the Haplotype Reference Consortium (HRC) [31] and merged UK10K and 1000 Genomes phase
142 3 reference panels. Details on DNA extraction and quantification [32] as well as on the centralized
143 analysis of the genetic data, genotype quality, properties of population structure and relatedness of the
144 genetic data, and efficient phasing and genotype imputation have been reported previously [33].

145 ***Genome-wide association study***

146 GWAS were carried out using BOLT-LMM v.2.3.2 software [34]. Linear mixed-effects models
147 were fitted to test for additive effects of the SNPs (genotype dosage) on pain phenotypes adjusting for
148 age, sex, genotyping platform batch and the first ten genetic principal components. The following
149 filters were applied: minor allele frequency > 0.0002 for Europeans and > 0.005 for Africans and
150 Asians; imputation quality score > 0.7; genotyping and individual call rates > 0.98. Only biallelic
151 autosomal SNPs and indels were analyzed. BOLT-LMM software requires LD score data for the

152 analysis. For Europeans, we used LD scores distributed as part of BOLT-LMM package. For Africans
153 and South Asians, we carried out LD score estimation using LD score software [35] and data from 500
154 individuals randomly selected from each ethnic group. The results of GWAS were corrected for
155 residual inflation using the LD score regression intercept [35].

156 ***Locus definition***

157 Associated loci were defined as regions within ± 250 kb around the lead SNP. Only the most
158 significant SNP per locus was reported.

159 ***Genetically independent phenotypes***

160 To elucidate genetic components explaining four chronic musculoskeletal pain phenotypes
161 (chronic back, neck/shoulder, hip, and knee pain), we used a modified principal component analysis
162 (PCA) technique that combines multiple correlated variables into a set of uncorrelated principal
163 components (PCs). PCs are linear combinations of variables constructed such that the first PC explains
164 the maximum proportion of the total variance of the set of traits, the second PC accounts for the largest
165 proportion of the remaining variance, and so on. In conventional PCA of a set of traits, vectors of
166 coefficients of orthogonal transformation are equal to the eigenvectors of the matrix of phenotypic
167 covariance. In the present study, we used the matrix of genetic covariances between the traits of interest
168 to decompose them into genetically independent components, that we called *genetically independent*
169 *phenotypes* (GIPs). GIPs are not correlated genetically and the first GIP (GIP1) explains most of the
170 genetic variance of -and covariance between- four musculoskeletal pain phenotypes. Technical details
171 of our approach are described in Supplementary Methods. It should be noted that principal component
172 analysis has already been used for studying genetic background of complex traits [36, 37], although it
173 was applied to obtain phenotypically independent phenotypes, not GIPs. In both cases heritability of
174 obtained principal components was not less than heritability of original traits.

175 The matrix of genetic covariances (estimated by LD Score regression [38]) and orthogonal
176 transformation coefficients were obtained using the discovery cohort of European ancestry individuals.
177 The 95% confidence intervals of these coefficients were estimated via the Monte Carlo sampling. For
178 each resulting “discovery” GIP, GWAS results were calculated as described in Supplementary
179 Methods.

180 GIPs for replication datasets were constructed using the orthogonal transformation coefficients
181 obtained at the discovery step. GWAS results for each “replication” GIP were combined by a meta-
182 analysis. Furthermore, GWAS for GIPs for European ancestry replication cohort (N = 439,831 in total)
183 were meta-analyzed with GWAS for discovery GIPs, and the results were used for subsequent post-
184 GWAS *in silico* analyses. Meta-analyses were conducted using the inverse-variance-weighted
185 approach (fixed-effects model) with METAL software [39].

186 Additionally, we used the same methodology to obtain the first GIP for the extended set of pain
187 traits available in the UK Biobank: chronic back, neck/shoulder, hip, knee, stomach/abdominal pain
188 and headache. Facial pain, which is also present in the UK Biobank database, was not included in the
189 analysis due to low prevalence (0.9% in European ancestry dataset, 4016 cases and 435815 controls)
190 and statistically insignificant SNP-based heritability, that makes the genetic correlation analysis
191 impossible. GIP1 for six pain phenotypes was constructed for the discovery and European ancestry
192 replication cohort, and GWAS results for these cohorts were meta-analyzed. GIP1 for six pain
193 phenotypes was included in the analysis of genetic correlation with GIP1 for four pain phenotypes.

194 ***Conditional analysis***

195 Conditional and joint (COJO) analysis was carried out as previously described [40]. Calculations
196 were performed using the GCTA software [41]. Linkage disequilibrium (LD) matrix was computed
197 with PLINK 1.9 software (<https://www.cog-genomics.org/plink2>) using 100,000 individuals randomly
198 selected from the discovery cohort. We claimed one independent signal per locus if no polymorphism
199 other than the lead SNP passed the significance threshold of $P = 5e-08$. Regional association plots were
200 generated using LocusZoom (<http://locuszoom.org/>) for regions within ± 250 kb from the lead SNP.

201 ***Prediction of SNP effects***

202 We analyzed the functional effects of a set of SNPs and indels in high LD ($r^2 > 0.8$) with
203 replicated variants. LD was calculated using PLINK 1.9 [42] (*--show-tags* option) and genotype data
204 for 503 European ancestry individuals (1000 Genomes phase 3 version 5 data). Additionally, we
205 selected SNPs within replicated regions (± 250 kb from lead SNPs) associated with GIPs at $P \leq T$,
206 where $\log_{10}(T) = \log_{10}(P_{\min}) + 1$, and P_{\min} is a P -value for the strongest association per locus. These
207 SNPs were added in the analysis since genotype data for the UK Biobank samples were imputed using
208 the Haplotype Reference Consortium (HRC) panel, and some HRC SNPs could possibly be missed in
209 the 1000 Genomes panel. All selected variants were annotated using the Ensembl Variant Effect
210 Predictor (VEP) [43] as well as FATHMM-XF [44] and FATHMM-INDEL [45]. In the latter two
211 methods, predictions of variant effects were made according to scores ranging from 0 to 1, with scores
212 above 0.5 predicted to be deleterious while those below 0.5 predicted to be neutral or benign.

213 ***DEPICT and FUMA analyses***

214 Gene set and tissue/cell type enrichment analyses and gene prioritization were performed using
215 the Data-driven Expression Prioritized Integration for Complex Traits (DEPICT) tool [46]. We
216 employed the DEPICT software version 1.1, release 194 with default parameters
217 (<https://data.broadinstitute.org/mpg/depict/>). Tests were conducted for both genome-wide significant
218 SNPs ($P < 5e-08$) and for SNPs associated with GIPs at $P < 1e-05$. The MHC region was omitted. The
219 significance threshold for DEPICT analyses was set at $FDR < 0.05$.

220 Gene set and tissue enrichment analyses were also performed using the FUMA (Functional
221 Mapping and Annotation of Genome-Wide Association Studies) platform [47] (GENE2FUNC
222 function, with default parameters) based on the MAGMA method [48] and the MsigDB c5 database
223 [49]. The significance threshold for FUMA analyses was set at Bonferroni-corrected P -value < 0.05 .

224 ***SMR/HEIDI analysis***

225 Summary data-based Mendelian Randomization (SMR) analysis followed by the Heterogeneity
226 in Dependent Instruments (HEIDI) test [50] was used to study potential pleiotropic effects of identified
227 loci on GIPs, human complex traits, and gene expression levels in different tissues. SMR analysis
228 provides evidence for pleiotropy (the same locus is associated with two or more traits). It cannot define
229 whether traits in a pair are affected by the same underlying causal polymorphism, and this is specified
230 by a HEIDI test, which distinguishes pleiotropy from linkage disequilibrium. It should be noted that
231 SMR/HEIDI analysis does not identify which allele is causal and cannot distinguish pleiotropy from
232 causation.

233 Summary statistics for gene expression levels was obtained from Westra Blood eQTL (peripheral
234 blood, <http://cnsgenomics.com/software/smr/#eQTLsummarydata>) [51] and the GTEx version 7

235 database (48 tissues, <https://gtexportal.org>) [52]. Summary statistics for other complex traits were
236 derived from the GWAS-MAP database [53] developed by our group. The GWAS-MAP platform
237 integrates a database of summary-level GWAS results for 673 complex traits from the UK Biobank,
238 123 metabolomics traits, 1,206 circulating proteins, 41 cytokines and growth factors, 190 plasma
239 protein and IgG N-glycosylation traits, inflammatory bowel disease (including Crohn's disease), and 8
240 traits related to coronary artery disease, myocardial infarction, and factors associated with these
241 conditions. Summary statistics for the UK Biobank traits was provided by the Neale Lab
242 (<http://www.nealelab.is/>) and the Gene ATLAS (<http://geneatlas.roslin.ed.ac.uk/>) [54]. In this study,
243 we added to the GWAS-MAP database results from 18 GWAS of chronic musculoskeletal pain-related
244 traits obtained in the present study (GWAS in the discovery dataset and the results from European
245 ancestry meta-analysis for chronic back, neck/shoulder, knee, hip pain; GWAS in the discovery dataset
246 and the results from European ancestry meta-analysis for GIPs constructed for these four phenotypes;
247 European ancestry meta-analysis of GWAS for chronic stomach/abdominal pain and chronic
248 headache). Additionally, we added the results of GWAS of osteoarthritis from the Michigan PheWeb
249 database (<http://pheweb.sph.umich.edu/SAIGE-UKB/pheno/740>). This OA GWAS was performed
250 using the UK Biobank data by the Scalable and Accurate Implementation of GEneralized mixed model
251 (SAIGE) method [55].

252 Description of all 2,262 traits is provided in Table S2. The GWAS-MAP platform contains
253 embedded software for our implementation of SMR/HEIDI analysis [50], LD Score regression [35],
254 and 2-sample Mendelian randomization analysis (MR-Base package [56]). Further details are given in
255 Supplementary Methods.

256 In gene expression analysis, the significance threshold for SMR was set at $P = 3.24e-06$
257 (0.05/15,445, where 15,445 is the total number of tests corresponding to all analyzed SNPs, expression
258 probes, and tissues). In complex traits analysis, the significance threshold for SMR was set at $P =$
259 $3.71e-06$ (0.05/(6*2,244), where 6 is the number of loci, and 2,244 is the number of non-pain traits).
260 The significance threshold for HEIDI tests in both analyses was set at $P = 0.01$ ($P < 0.01$ corresponds
261 to the rejection of pleiotropy hypothesis). Details of data processing are given in Supplementary
262 Methods.

263 ***Genetic correlations and heritability***

264 SNP-captured heritability (h^2) and genetic correlations between GIPs and human complex traits
265 were estimated using LD Score regression [38]. In total, we examined 209 non-UK Biobank traits
266 available in the LD hub database (<http://ldsc.broadinstitute.org/ldhub/>). We removed duplicates and
267 included only the most recent study for each trait (as indicated by the largest PubMed ID number).
268 Since osteoarthritis was not present in the LD hub database, we used summary statistics for this trait
269 obtained from the Michigan PheWeb database (<http://pheweb.sph.umich.edu/SAIGE-UKB/pheno/740>). The statistical significance threshold was set at $5.95e-05$ (0.05/(210*4), where
270 210 is the number of traits and 4 is the number of GIPs).

272 Genetic correlations between GIPs and LD hub traits were calculated using the LD hub web
273 interface. Genetic correlations between GIPs, osteoarthritis and chronic pain traits were calculated
274 using the GWAS-MAP platform.

275 For 39 LD hub traits showing statistically significant correlations with GIP1 as well as for
276 osteoarthritis, four chronic pain traits and four GIPs, matrices of genetic correlation were generated.
277 Clustering and visualization were performed by the “corrplot” package for the R language (basic

278 “hclust” function). For clustering, we estimated squared Euclidean distances by subtracting absolute
279 values of genetic correlation from 1 and used the Ward’s clustering method.

280 Additionally, we estimated the genetic correlation between GIP1 for four analyzed chronic pain
281 traits and the first GIP constructed using the same methodology for six chronic pain traits (back,
282 neck/shoulder, knee, hip, stomach/abdominal pain, and headache) using the GWAS-MAP platform.

283 **Results**

284 ***Overview of the study design***

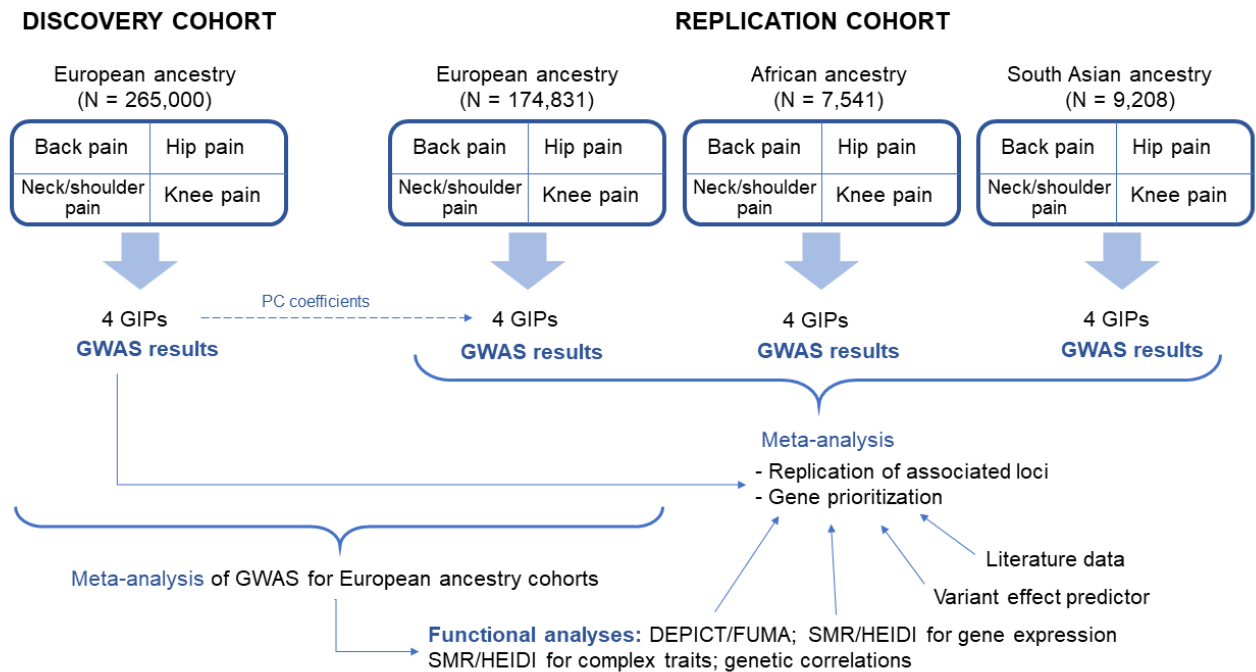
285 Our study was designed to investigate the genetic components underlying chronic
286 musculoskeletal pain at four locations: back, neck/shoulder, hip, and knee (Figure 1). Individuals who
287 reported more than 3 months of pain all over the body were not included in the present study. All
288 studied pain phenotypes were found to have statistically significant SNP-based heritability (2-4% on
289 the observed scale, Table S2) and to be genetically correlated with each other (Figure 2c).

290 Using the matrix of genetic covariances between the studied chronic pain traits as estimated from
291 the discovery cohort, we constructed four genetically independent pain phenotypes (GIP1 to GIP4) in
292 the discovery and replication cohorts. GIP1, explaining most of the genetic variance and covariance
293 between the studied pain traits, was of foremost interest in the present research. Nevertheless, we also
294 considered the remaining GIPs, which are genetically independent contributors to chronic pain at the
295 four studied sites.

296 For each GIP, GWAS results were obtained. Associations reaching the genome-wide significance
297 threshold in the discovery cohort were considered replicated if the Bonferroni-corrected significance
298 threshold was reached in the meta-analysis of replication cohorts. For replicated loci, gene
299 prioritization was performed using several approaches. We conducted a functional bioinformatics
300 analysis searching for relevant gene sets and tissues (DEPICT/FUMA analyses), analyzed pleiotropic
301 effects (SMR/HEIDI analysis) and investigated genetic correlations with other complex traits. *In silico*
302 functional analysis was performed using the cohort of European ancestry individuals since this
303 subsample was the largest.

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Figure 1. Overview of the study. European ancestry individuals provided the matrix of genetic covariances and orthogonal transformation coefficients. The four chronic musculoskeletal pain phenotypes were decomposed into four GIPs. Orthogonal transformation coefficients were further used to construct GIPs in the replication cohorts of European, African, and South Asian ancestry individuals. For each GIP, GWAS results were obtained. Replication of associations and *in silico* functional analyses were based on the meta-analyses of GWAS for the replication cohorts and European ancestry cohorts, respectively. For replicated loci, the most likely causal genes were prioritized.

DEPICT, Data-driven Expression Prioritized Integration for Complex Traits framework; GIP, genetically independent phenotype; PC, principal components; SMR/HEIDI, Summary data-based Mendelian Randomization analysis followed by the Heterogeneity in Dependent Instruments test; FUMA, Functional Mapping and Annotation of Genome-Wide Association Studies platform.

Genetically independent phenotypes

The four original chronic musculoskeletal pain phenotypes were converted into GIPs using the coefficients of orthogonal transformation generated in the principal component analysis based on the matrix of genetic covariances. Coefficients of orthogonal transformation represent contribution of each pain phenotype on each GIP, while genetic variance explained by GIPs approximates contribution of each GIP to each pain phenotype. A graphical representation of orthogonal transformation coefficients, as well as the genetic variance of chronic musculoskeletal pain phenotypes explained by each GIP, is shown in Figures 2a and 2b, respectively.

The contributions of all pain phenotypes to GIP1 had the same direction and approximately the same magnitude. GIP1 showed the best stability based on the narrow 95% confidence intervals of orthogonal transformation coefficients. As expected, GIP1 explained the largest proportion of genetic variance (78.4%) of the four investigated musculoskeletal pain traits (the formula for calculating this value is provided in Supplementary Methods, page 9). SNP-based heritability of GIP1 was 7% and was found to be substantially larger than the heritability of the four individual pain phenotypes (2-4%, Figure 2c).

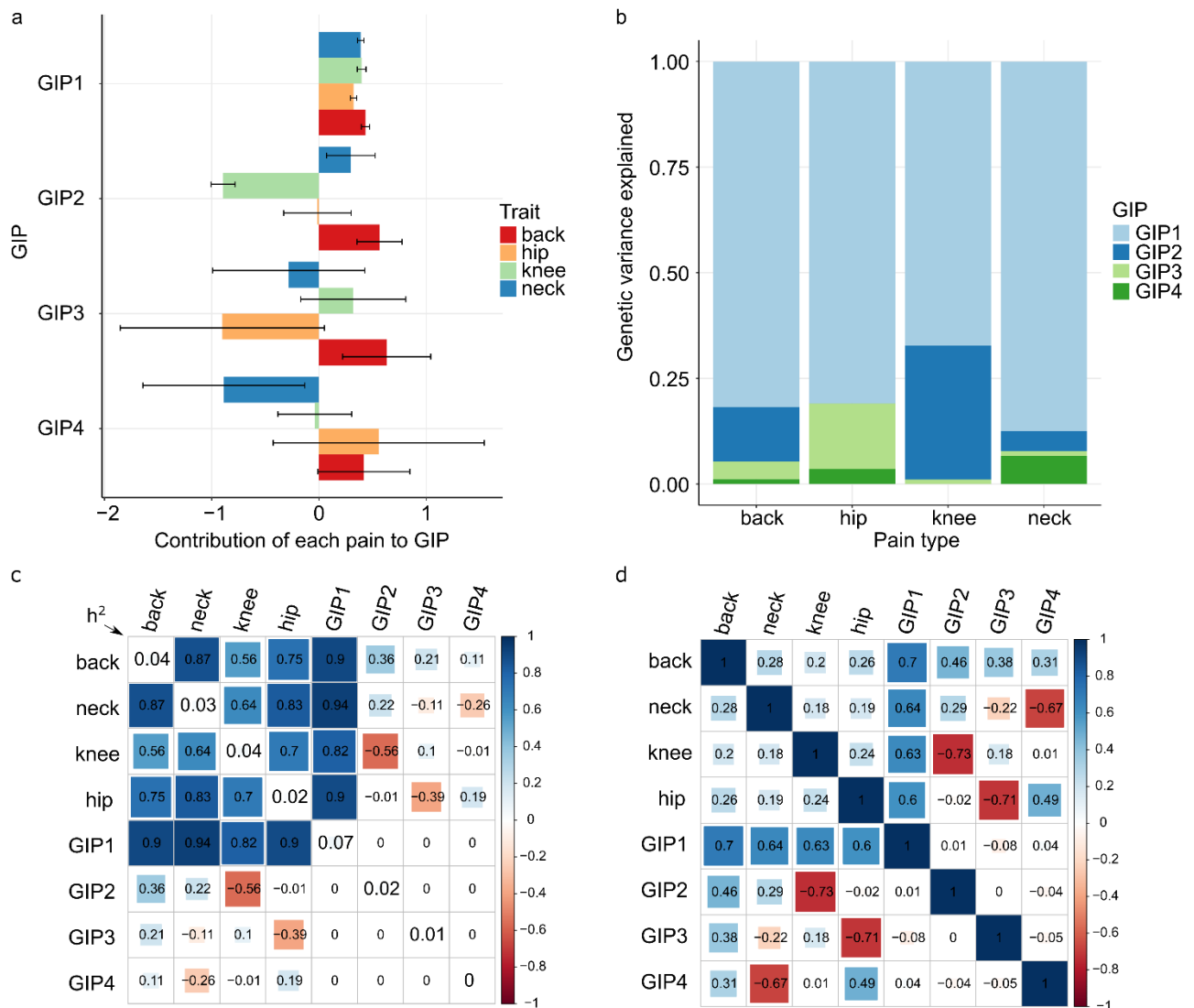


Figure 2. Genetically independent phenotypes (GIP) for chronic musculoskeletal pain.

a. Barplots depicting the contribution of the four chronic musculoskeletal pain traits to each GIP. The bars represent orthogonal transformation coefficients, and the whiskers indicate their 95% confidence intervals. **b.** Genetic variance of the studied chronic musculoskeletal pain explained by four GIPs. **c.** Estimated matrix of genetic correlations between the four chronic musculoskeletal pain phenotypes and GIPs. The diagonal elements represent estimates of SNP-based heritability (h^2) on the observed scale for each trait. **d.** Matrix of phenotypic correlations between the four chronic musculoskeletal pain phenotypes and GIPs (estimated for pain phenotypes and predicted for GIPs). Estimates for **c**, **d** were obtained using the discovery cohort of European ancestry individuals ($N = 265,000$).

GWAS for genetically independent phenotypes

At the discovery stage, 9 loci passed the study-level threshold of statistical significance set at $P < 1.3e-08$ ($5e-08/4$, where 4 is the number of GIPs) after correction for the LD Score regression intercept (1.016 for GIP1, 1.001 for GIP2, 1.013 for GIP3, and 1.021 for GIP4). Six of the loci were associated with GIP1, and three with GIP2 (Table 1). Conditional and joint analysis showed single association signals per locus (Table S3). Manhattan plots of $-\log_{10}(P)$ are given in Figure S1, quantile-quantile plots in Figure S2, and regional association plots in Figure S3.

Associations of six loci (five associated with GIP1 and one with GIP2) were replicated at $P < 5.6e-03$ ($0.05/9$, where 9 is the number of loci identified in the discovery stage). Full results of associations with each GIP and studied chronic musculoskeletal pain phenotype are provided in Table S4.

355 Two of the six replicated loci showed genome-wide significant associations with chronic pain at
356 specific location in the discovery cohort ($P < 5e-08$, Table S4). These included the GIP1-associated
357 locus near the *EXD3* gene (tagged by rs73581580 and associated with chronic back pain) and the GIP2-
358 associated locus near the *GDF5* gene (tagged by rs143384 and associated with chronic knee pain). In
359 the meta-analysis of European ancestry discovery and replication cohorts, two additional loci reached
360 a genome-wide significance for association with pain at specific location: the GIP1-associated locus
361 near the *SLC39A8* gene (tagged by rs13107325 and associated with chronic neck/shoulder pain) and
362 the GIP1-associated locus near the *ECM1* gene (tagged by rs3737240 and associated with chronic hip
363 pain) (Table S4).

364 Functional effects of SNPs rs13107325, rs3737240, and rs143384 and/or their associations with
365 complex traits and diseases have been described previously (Table S5). In brief, a missense
366 polymorphism rs13107325 in the divalent cation transporter gene *SLC39A8* is one of the most
367 pleiotropic variants in the human genome, associated with multiple traits including spine conditions
368 (Table S5). The allele T, associated with GIP1 in our study, was associated in prior studies with
369 decreased height, greater spinal curvature, increased risk of severe adolescent idiopathic scoliosis [57],
370 osteoarthritis [58], Crohn's disease [59], and schizophrenia [60].

371 A missense SNP rs3737240 is located in the *ECM1* (extracellular matrix protein 1) gene encoding
372 a protein involved in negative regulation of endochondral bone formation and chondrogenesis [61-63].
373 Previous studies reported association of the variant T allele (or the tightly linked rs13294 A allele (r^2
374 = 0.97 in European ancestry populations), which is also a missense *ECM1* gene variant), inversely
375 associated with GIP1 in our study, with the increased risk of ulcerative colitis [64-66]. GIP1-associated
376 allele rs3737240 C is in high LD with the allele rs12040949 C ($r^2 = 0.94$ in European ancestry
377 populations), which showed an association with the increased risk of hip osteoarthritis in a recent
378 GWAS [58].

379 Polymorphism rs143384 in the 5'-untranslated region of the growth differentiation factor 5 gene
380 (*GDF5*) is in high LD with rs143383 (rs143384 T allele is positively correlated with rs143383 T allele).
381 In multiple previous studies, rs143383 T allele was associated with decreased expression of *GDF5* in
382 the joint [67], increased risk of osteoarthritis [58, 67-71], lumbar disc degeneration [72], and congenital
383 dislocation of the hip [73, 74]. In our study, association of rs143383 with GIP2 had the same magnitude
384 of effect as that of rs143384, and also passed the study-level statistical significance threshold
385 (discovery cohort: $P = 8.53e-12$ after correction for residual inflation). It should be noted that both
386 variant alleles (rs143384 T and rs143383 T) were inversely associated with GIP2, consistent with the
387 negative coefficient of knee pain phenotype observed for GIP2 (Figure 2a).

388
389

390 **Table 1.** Top SNPs associated with GIPs.

GIP*	Lead SNP	Chr:position**	RefA/Eff A†	Nearest gene§	Discovery cohort (N = 265,000)					Meta-analysis of 3 replication cohorts‡				
					β	SE	P	$P^{\ddagger}_{(GC)}$	EAF	β	SE	P	EAF	N
GIP2	rs143384	20:34025756	C/T	<i>GDF5</i>	-0.020	0.003	4.87e-13	7.40e-13	59.8%	-0.022	0.003	1.65e-10	58.5%	191,580
GIP1	rs7628207	3:49754970	T/C	<i>AMIGO3</i>	-0.023	0.004	1.71e-10	2.37e-10	82.3%	-0.012	0.004	4.92e-03	81.8%	191,580
GIP1	rs13107325	4:103188709	T/C	<i>SLC39A8</i>	-0.032	0.005	8.78e-10	1.19e-09	92.6%	-0.035	0.007	4.21e-08	92.6%	191,580
GIP1	rs3737240	1:150483355	T/C	<i>ECM1</i>	0.017	0.003	2.01e-09	2.69e-09	60.4%	0.010	0.003	3.17e-03	61.1%	191,580
GIP1	rs73581580	9:140251458	G/A	<i>EXD3</i>	0.025	0.004	3.89e-09	5.15e-09	12.4%	0.030	0.005	9.54e-09	12.3%	174,831
GIP1	rs12705966	7:114248851	G/A	<i>FOXP2</i>	0.018	0.003	5.71e-09	7.52e-09	66.7%	0.012	0.004	1.70e-03	67.2%	191,580
GIP2	rs4985445	16:69867835	G/A	<i>WWP2</i>	0.017	0.003	1.56e-09	2.09e-09	54.3%	0.007	0.003	0.0371	53.2%	191,580
GIP2	rs548227718	5:175902724	G/A	<i>FAF2</i>	-0.283	0.048	3.02e-09	4.01e-09	0.1%	0.096	0.060	0.1056	0.1%	174,831
GIP1	rs111368900	1:53084695	G/A	<i>GPX7</i>	0.242	0.041	5.01e-09	6.60e-09	0.2%	0.089	0.048	6.55e-02	0.2%	174,831

391 Replicated associations are shown in bold. EAF, effect allele frequency; SE, standard error; SNP, single nucleotide polymorphism

392 *Genetically independent phenotype with which the locus is associated

393 **Chromosome: position on chromosome according to GRCh37.p13 assembly

394 †Reference allele/effective allele

395 §Nearest gene according to the NCBI dbSNP database (<https://www.ncbi.nlm.nih.gov/snp/>)

396 ‡P-value corrected for residual inflation using the LD Score regression intercept

397 ¥Cohorts of individuals of African, South Asian and European ancestry from the UK Biobank (3.9%, 4.8%, and 91.3% in the total replication cohort, N = 191,580)

398 ***Functional annotation of the revealed signals***

399 *Literature-based gene prioritization*

400 For genes located near the lead SNPs (± 250 kb) associated with GIPs, we performed a search
401 in the Online Mendelian Inheritance in Man database (OMIM, <https://www.omim.org/>), Google
402 Scholar, the NCBI Gene (<https://www.ncbi.nlm.nih.gov/gene>), and the Pubmed database
403 (<https://www.ncbi.nlm.nih.gov/pubmed>) to infer whether the biological functions of these genes may
404 better explain their involvement in chronic musculoskeletal pain. The list of genes in the studied
405 regions was based on regional association plots (Figure S3) and is given in Table S4. Summary
406 information on the genes that we considered most likely to be causal (literature data with references
407 to corresponding sources) is provided in Table S6. In brief, we found 13 genes with plausible roles
408 in pain phenotypes or related conditions: *GDF5* and *MMP24* (near rs143384), *AMIGO3* and *BSN*
409 (rs7628207), *SLC39A8* (rs13107325), *MIR6878*, *ECM1* and *CTSS* (rs3737240), *MIR7114*, *NSMF*,
410 *NOXA1*, and *GRIN1* (rs73581580), and *FOXP2* (rs12705966). Some of these genes have been linked
411 to neuropathic pain (*MMP24* [75, 76], *CTSS* [77-81], *NOXA1* [82]) and recovery after central nervous
412 system (CNS) injury (*AMIGO3* [83, 84]). Genes *GDF5* [85, 86], *SLC39A8* [57, 87, 88], *ECM1* [61-
413 63], *MIR6878* [89], and *MIR7114* [90] were shown to be related to musculoskeletal disorders
414 (osteoarthritis, ankylosing spondylitis) and/or skeletal development. Other genes (*BSN* [91], *NSMF*
415 [92, 93], *GRIN1* [94], and *FOXP2* [95, 96]) are involved in nervous system development or synaptic
416 transmission. In particular, the *FOXP2* gene product is required for proper development of speech
417 and language regions of the brain during embryogenesis [95, 96].

418 *Prediction of SNP effects*

419 Variant Effect Predictor (VEP) identified four missense variants: rs13107325 in the *SLC39A8*
420 gene, rs3737240 and rs13294 in the *ECM1* gene, and rs79140116 in the *EXD3* gene. SIFT and
421 PolyPhen tools predicted possibly damaging/deleterious effects only for rs13107325 and rs13294,
422 while the remaining SNPs were designated as benign/tolerated (Table S7a). Polymorphism
423 rs13107325 is a triallelic SNP (C>T, A), and possibly damaging effects were predicted for both minor
424 alleles T and A. Allele A is extremely rare and was not analyzed in the present study. Allele T was
425 pain-predisposing (and positively associated with GIP1). Polymorphism rs13294 is also a triallelic
426 SNP (G>A, T) and the extremely rare allele T was not covered by our GWAS. SIFT and PolyPhen
427 tools predicted possibly damaging/deleterious effects only for the rare T variant, while allele A
428 (inversely associated with GIP1 in our study) was attributed as benign/tolerated. However, it is still
429 possible that in the case of a large effect of the rare allele rs13294T on GIP1, lead SNP rs3737240
430 only tags this rare variant (rs3737240 and rs13294 are located 1.6 kb from each other and are in high
431 LD, $r^2 = 0.97$ in European ancestry populations). FATHMM-XF and FATHMM-INDEL identified a
432 potentially pathogenic intronic SNP rs28535523 in the *UBA7* gene and an intronic indel rs34291892
433 in the *FOXP2* gene (Tables S7b, c). Potentially pathogenic variants rs28535523 T and rs34291892
434 insertion A were positively associated with GIP1. Data on matching the possibly
435 damaging/deleterious/pathogenic alleles with the effects on GIPs, amino acid changes (where
436 appropriate), and lead SNP alleles are presented in Table S7d.

437 *Pleiotropic effects on gene expression*

438 Summary data-based Mendelian Randomization (SMR) analysis followed by the Heterogeneity
439 in Dependent Instruments (HEIDI) test provided evidence that the same causal SNP in the locus
440 tagged by rs143384 is associated with GIP2 and the expression of *GDF5*, *UQCC1* and *RP3-47704.16*

441 (the gene encoding long intergenic non-coding RNA) in different tissues including brain caudate basal
442 ganglia (Table S8). Pleiotropic effects were also found for the locus tagged by rs3737240 associated
443 with GIP1 and *MRPS21* gene expression in blood, and for the locus tagged by rs7628207 associated
444 with GIP1 and expression levels of the genes *RBM6*, *FAM212A*, *RNF123* and pseudogene *ACTBP13*
445 (mainly in nervous tissues). It is likely that the locus tagged by rs7628207 contains regulatory
446 elements that influence transcription of adjacent genes. Interestingly, *RNF123* gene expression has
447 been linked to the risk of major depression [97], and major depressive disorders are genetically
448 correlated with pain [25]. As the *AMIGO3* gene transcript (the CNS-related gene bearing the GIP1-
449 associated SNP rs7628207 in its intron) was not present among the list of probes analyzed in the
450 GTEx [52] and Westra projects [51], we could not infer pleiotropy. Other genes found in the
451 literature-based and SNP effect analyses did not passed thresholds in SMR and HEIDI tests,
452 signifying that we have no support to claim that their expression is influenced by causal variants
453 associated with GIPs.

454 *DEPICT gene prioritization*

455 Statistically significant results of DEPICT gene prioritization (FDR < 0.05) were observed only
456 for GIP1 and only when the *P*-value threshold for input SNPs was set at 1e-05. The list of prioritized
457 genes is provided in Table S9a. Of the genes identified in previous analyses only *BSN* and *FOXP2*
458 were found to be prioritized by DEPICT.

459 *Summary of gene prioritization*

460 A summary list of prioritized genes is presented in Table 2. For each locus tagged by rs143384,
461 rs13107325, rs3737240, and rs12705966, two or more lines of evidence support a role for *GDF5*,
462 *SLC39A8*, *ECM1*, and *FOXP2* genes, respectively, providing solid ground for their prioritization.
463 Single candidate genes could not be suggested for loci tagged by rs7628207 and rs73581580 since
464 different approaches yielded different results. The nearest gene to rs7628207 is *AMIGO3*, which has
465 been shown to participate in inhibition of axon regeneration in the damaged CNS [83, 84]. Five more
466 genes are present in this region that were prioritized by *in silico* methods and/or based on prior
467 literature data (in particular, the *BSN* gene encoding Bassoon presynaptic cytomatrix protein). Lead
468 SNP rs73581580 is located in the intron of the *EXD3* gene, an ortholog of *C. elegans* *mut-7* gene
469 required for transposon silencing and RNA interference in that organism. Nevertheless, results from
470 other studies suggest four genes with more plausible effects on chronic musculoskeletal pain
471 (*MIR7114* [90], *NOXA1* [82], *NSMF* [92, 93], and *GRIN1* [94], Table S6).

472

473

474 **Table 2.** Summary of gene prioritization.

Lead SNP	Locus*	GIP**	Number of genes in the locus†	Prioritized gene	Nearest gene, yes/no (lead SNP location)	Evidence for prioritization
rs143384	20:34025756	GIP2	15	GDF5	yes (5' UTR)	L, S
rs7628207	3:49754970	GIP1	18	<i>AMIGO3</i>	yes (intronic)	L
				<i>BSN</i>	no	L, D
				<i>RBM6</i>	no	S
				<i>FAM212A</i>	no	S
				<i>RNF123</i>	no	S
				<i>UBA7</i>	no	V
rs13107325	4:103188709	GIP1	3	SLC39A8	yes (missense)	L, V
rs3737240	1:150483355	GIP1	19	ECM1	yes (missense)	L, V
rs73581580	9:140251458	GIP1	32	<i>MIR7114</i>	no	L
				<i>NSMF</i>	no	L
				<i>NOXA1</i>	no	L
				<i>GRIN1</i>	no	L
rs12705966	7:114248851	GIP1	2	FOXP2	yes (intronic)	L, V, D

475 Genes with strong evidence for prioritization are indicated in bold.

476 D, DEPICT analysis; L, literature-based prioritization (see Table S6); S, SMR/HEIDI analysis; V, Variant
477 Effect Predictor/FATHMM analysis; UTR, untranslated region

478 *Chromosome: position on chromosome according to GRCh37.p13 assembly

479 **Genetically independent phenotype with which the locus is associated

480 †Calculated based on regional association plots generated with LocusZoom tool (<http://locuszoom.org/>) in a
481 500 kb window (± 250 kb around the lead SNP, Figure S3)

482 **Gene set and tissue/cell type enrichment**

483 DEPICT gene set and tissue/cell type enrichment analyses provided statistically significant
484 results only for GIP1 (Table S9c-f). For SNP sets associated with GIP1 with $P < 5e-08$, tissue/cell
485 type enrichment with FDR < 0.05 was found for two terms: the “Neural Stem Cells” cell type and
486 “Retina” tissue. However, relaxing the significance threshold of input SNPs to $P < 1e-05$ led to
487 identification of 24 additional tissues, all of which were related to CNS. The same pattern was
488 observed for gene set enrichment (for SNPs with $P < 1e-05$), revealing 462 terms mainly involved in
489 nervous system function, development and morphology (e.g. “regulation of nervous system
490 development”, “axonogenesis”, “synapse”, “regulation of transmission of nerve impulse”).

491 FUMA gene set and tissue enrichment analyses for GIP1 detected 9 gene categories (6 of them
492 were nervous system-related) and 12 brain tissues, respectively (Table S10, Figure S4). For GIP2 and
493 GIP3, a total of three gene sets were found by FUMA analysis, although we considered them as non-
494 specific (e.g. “nikolsky_breast_cancer_20q11_amplicon”; Table S10). No statistically significant
495 gene sets were revealed for GIP4, and no statistically significant tissue types were identified for GIP2,
496 GIP3, and GIP4.

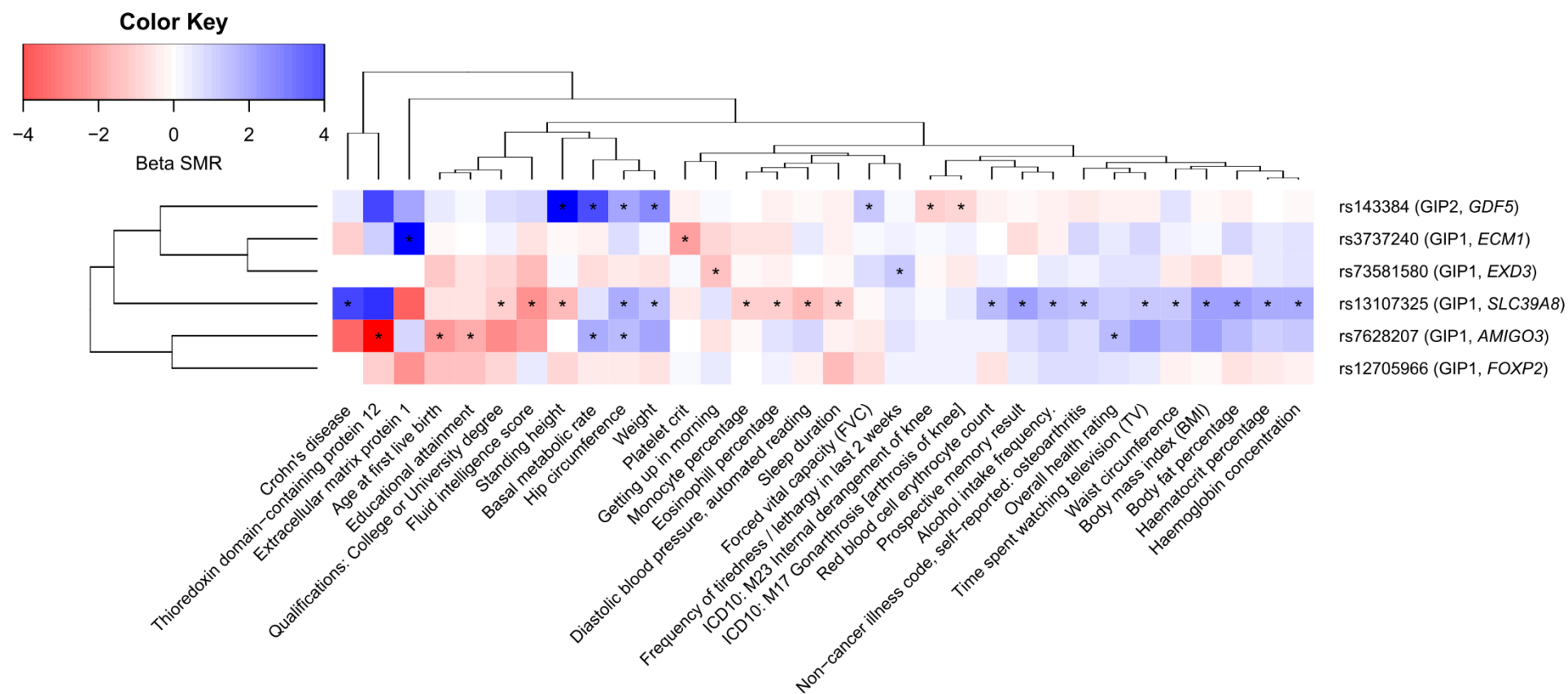
497 **Pleiotropic effects on complex traits**

498 Five out of six replicated loci demonstrated pleiotropic effects on human complex traits in the
499 SMR/HEIDI analysis (Table S11, Figure 3). As expected, the GIP1-associated locus rs13107325
500 (known as one of the most pleiotropic variants of the genome) was associated with the greatest
501 number of diverse phenotypes, which included anthropometric traits (weight, height, and BMI), fluid
502 intelligence score, prospective memory and education, sleep duration, Crohn's disease, self-reported
503 osteoarthritis, diastolic blood pressure, blood cell traits, and alcohol intake frequency. Traits linked

504 with the GIP2-associated locus rs143384 were mainly related to anthropometry and knee-related
505 conditions (gonarthrosis and internal derangement of knee). The locus tagged by the missense SNP
506 rs3737240 (*ECMI* gene) showed pleiotropic effects on platelet count and plasma level of extracellular
507 matrix protein 1 (ECM1) measured with the SOMAscan platform [98]. The same pain-promoting
508 allele in this locus that was positively associated with GIP1 was linked to an increase in ECM1 level,
509 reinforcing the role of *ECMI* as the candidate in this region. In the locus tagged by rs73581580, GIP1-
510 associated alleles were linked to higher frequency of tiredness and difficulty of getting up in the
511 morning. In the locus tagged by rs7628207, GIP1-associated variants were related to decreased
512 plasma level of thioredoxin domain-containing protein 12 (TXNDC12), decreased overall health
513 rating, decreased age at first live birth, decreased educational attainment, increased basal metabolic
514 rate, and increased hip circumference. Interestingly, rs7628207 is adjacent to the *AMIGO3* gene
515 prioritized by us based on the literature data (Table 2, Table S6) which is linked to the gene encoding
516 *TXNDC12* via a trans-protein QTL rs4688759 [99].

517 Hospital-diagnosed osteoarthritis (the UK Biobank trait for which GWAS summary statistics
518 was downloaded from the Michigan PheWeb database, see Methods section) was not revealed in the
519 SMR/HEIDI analysis for any of the analyzed loci. However, for rs13107325, rs3737240, and
520 rs143384, we can speculate that this could be due to the limited statistical power of the analysis. The
521 SMR test P -values for these loci were quite low, although did not reach the Bonferroni-corrected
522 significance threshold of $P = 3.71e-06$ (rs13107325: $P_{SMR} = 1.14e-05$, $\beta_{SMR} = 0.63$; rs3737240:
523 $P_{SMR} = 1.68e-05$, $\beta_{SMR} = 0.89$; rs143384: $P_{SMR} = 6.13e-04$, $\beta_{SMR} = -0.40$; $P_{HEIDI} \geq 0.01$ for all
524 these loci). Thus, we cannot rule out a hypothesis that the same causal SNPs within the loci tagged
525 by rs13107325 and rs3737240 may be associated with GIP1 and the increased risk of osteoarthritis,
526 and the same causal SNPs within the locus tagged by rs143384 can be associated with GIP2 and the
527 decreased risk of osteoarthritis.

528



530
531 **Figure 3.** Pleiotropic effects of identified loci on human complex traits.

532 Color depicts the sign and the magnitude of SMR beta coefficient. Negative sign (red) means opposed effects on the corresponding GIP and the trait,
533 and positive sign (blue) means the same direction of effect. $|\text{beta SMR}| > 4$ are depicted as $|\text{beta SMR}| = 4$. For “Prospective memory result” and “Overall
534 health rating” trait, high scores correspond to poor performance. For “Getting up in morning” trait, high score corresponds to easy getting up. Traits that
535 passed both SMR and HEIDI tests ($P_{\text{SMR}} < 3.71\text{e-}06$ and $P_{\text{HEIDI}} \geq 0.01$) are marked with an asterisk. Data on 45 out of 78 revealed traits are not shown.
536 Full results are given in Table S11. GIPs associated with the loci and genes nearest to lead SNPs are indicated in parentheses. Dendrograms represent
537 clustering based on complete linkage hierarchical clustering method.

538 ***Genetic correlations between GIPs and complex traits***

539 GIP1 showed statistically significant genetic correlations with 40 complex traits (Table S12a,
540 Figure 4). Among them, 11 traits were directly linked to excess weight (BMI, overweight, obesity,
541 waist circumference), that is in line with known epidemiological associations between chronic pain
542 and obesity-related traits [100]. Five more traits fell in the same cluster: HDL cholesterol (negative
543 correlation with GIP1), triglycerides, HOMA-IR, leptin, and fasting insulin. Strong genetic
544 correlations ($|r_g|$ ranging between 0.31 and 0.54) were also revealed between GIP1 and the cluster of
545 psychiatric/personality traits (major depressive disorder, depressive symptoms, subjective well-
546 being, and neuroticism). This finding is in accord with previous twin and family studies
547 demonstrating a common genetic background for pain and depression [101-103]. Other traits included
548 sociodemographic, reproductive, education-related and smoking-related traits, osteoarthritis,
549 rheumatoid arthritis, coronary artery disease, and sleep duration.

550 Traits that displayed the strongest genetic correlations with GIP1 were osteoarthritis ($r_g = 0.65$),
551 age of first birth ($r_g = -0.56$), depressive symptoms ($r_g = 0.54$), and college completion ($r_g = 0.54$).
552 Overall, the pattern of genetic correlations with GIP1 was very similar to that observed for back pain
553 in our previous study [104]. GIP2 was genetically correlated only with osteoarthritis (inverse genetic
554 correlation, $r_g = -0.30$) and obesity-related traits, and GIP4 only with hip circumference. No
555 statistically significant genetic correlations with complex traits were found for GIP3 (Table S12 b-d).

556 Furthermore, we analyzed the genetic correlation between GIP1 and the first GIP constructed
557 using the same methodology for a broader range of chronic pain traits (back, neck/shoulder, knee,
558 hip, stomach/abdominal pain, and headache). We found out that these GIPs were almost genetically
559 equivalent ($r_g = 0.99$).

560

571 **Discussion**

572 The genetic control of chronic musculoskeletal pain is complex, with each of very many genetic
573 variants contributing a small effect. As a result, even very large genome-wide association studies
574 provide only a limited number of replicated loci and rather low SNP-based heritability. Evidence
575 from recent studies indicates that pain at different anatomical sites shares a common genetic
576 component [24-26]. This suggests that combining several pain phenotypes in a single analytical
577 framework may facilitate the discovery of common genetic factors – chronic musculoskeletal pain
578 genes and pathways.

579 In the present study, we applied an approach that allowed us to detect genes shared between
580 four common chronic musculoskeletal pains: back, neck/shoulder, knee and hip. Our approach relies
581 on capturing heredity of a set of genetically correlated traits via constructing genetically independent
582 phenotypes (GIPs) (Figure 2a). The GIPs are defined as a weighted sum of the original phenotypes,
583 with weights selected in such a way that the first GIP (GIP1) explains most genetic variance of and
584 covariance between the studied traits, with the later GIPs (GIP2-4) explaining progressively less. The
585 four weights defining GIP1 based on the four chronic pain traits (back, neck/shoulder, hip, and knee
586 pain) turned out to be approximately the same (Figure 1a). This means that GIP1, the genetic
587 component explaining most of the cases of chronic musculoskeletal pain at the studied sites, affects
588 the risk of chronic musculoskeletal pain to approximately the same degree, irrespective of pain's
589 location. Unlike the first GIP, the second GIP is site-specific and reflects a genetic propensity for
590 knee pain, but not the back or neck/shoulder pain.

591 We mapped and replicated six genomic loci (five associated with GIP1 and one with GIP2).
592 Importantly, in the discovery sample, only two out of six replicated loci were genome-wide
593 significantly associated with the individual pain phenotypes: rs73581580 with chronic back pain and
594 rs143384 with chronic knee pain. Also, as expected, the SNP-based heritability of GIP1 was
595 substantially higher than for any of separate pain traits (7% vs 2-4%). These results highlight the
596 improved power of the GIP approach for identifying genetic predictors of chronic pain predisposition.
597 It should be noted that phenotypic correlations between the traits were much lower than the genetic
598 correlations (Figure 2c, d; pairwise phenotypic correlations ranged from 0.18 to 0.28, while pairwise
599 genetic correlations ranged from 0.56 to 0.87). In this scenario, we can speculate that conventional
600 multivariate approaches based on phenotypic correlations like MANOVA [105] or MultiPhen [106]
601 would have been less powerful than our method based on genetic correlations. Moreover, while
602 estimation of phenotypic correlation is impossible for non-overlapping samples, genetic correlations
603 can be calculated for both overlapping samples and independent cohorts [38]. This makes our
604 approach applicable to the traits measured within the frameworks of different genomics consortia.

605 Among the six replicated loci, three were well-studied polymorphisms associated with different
606 traits and conditions in previous works (rs13107325, rs3737240 and rs143384, Table S5). In the
607 present study, we performed a hypothesis-free analysis of pleiotropic effects of six GIP-associated
608 loci on 2,243 complex human traits. Our analysis revealed 78 phenotypes influenced by the same
609 causal polymorphisms that are associated with GIPs (Table S11, Figure 3). These phenotypes
610 included a broad variety of anthropometric, sociodemographic, behavior and personality traits,
611 diseases (such as Crohn's disease, gonarthrosis and osteoarthritis), and laboratory parameters.
612 Interestingly, GIP1-associated alleles in the locus tagged by rs73581580 were also associated with
613 higher frequency of tiredness and difficulty of getting up in the morning. Our results demonstrate

614 diversity of effects of the GIP-associated loci and suggest the presence of common pathways
615 underlying chronic musculoskeletal pain and multiple other human traits.

616 GIP1-associated pathways and tissues were mostly related to CNS development and
617 functioning, suggesting that GIP1 depicts neurological and psychological components of chronic
618 pain. Consistent with this, one of the genes prioritized for GIP1-associated loci based on multiple
619 lines of evidence was *FOXP2*, whose product is a transcription factor expressed in fetal and adult
620 brain and required for the development of speech and language regions [95, 96]. Involvement of
621 psychological component in chronic pain was additionally supported by the finding of a very strong
622 positive genetic correlation between GIP1 and depressive symptoms. Having said that, it is equally
623 important that GIP1 was associated also with traits reflecting general health and risk factors for
624 musculoskeletal pain: sociodemographic, reproductive, education- and smoking-related traits, and
625 sleep duration. Importance of morphological factors for chronic musculoskeletal pain was also
626 demonstrated by revealing of GIP1-associated genes *SLC39A8* and *ECM1*, which are known to be
627 implicated in the development and functioning of the musculoskeletal system. *ECM1* gene encodes a
628 negative regulator of bone mineralization and chondrogenesis [61-63]. GIP1-associated (“pain-
629 promoting”) variant in this gene showed an association with the increased level of ECM1 protein in
630 our SMR/HEIDI analysis. GIP1-associated *ECM1* allele rs3737240 C is in a high LD ($r^2 = 0.94$ in
631 European ancestry populations) with the allele rs12040949 C, which was associated with the
632 increased risk of hip osteoarthritis in a recent study [58]. The product of the *SLC39A8* gene was
633 shown to participate in osteoarthritis cartilage destruction [87, 88]. *Slc39a8* mutant zebrafish exhibit
634 vertebral abnormalities, impaired growth, and decreased motor activity, and a missense GIP1-
635 associated polymorphism rs13107325 in the *SLC39A8* gene has previously been associated with the
636 increased risk of osteoarthritis [58] and severe adolescent idiopathic scoliosis [57]. Thus, similar to
637 findings from our recent study of back pain [104], genetic factors underlying chronic musculoskeletal
638 pain comprise biological, social and psychological components.

639 Since our study was aimed at investigating chronic musculoskeletal pains at anatomical sites
640 commonly affected by osteoarthritis, it was not surprising that we found loci and genes associated
641 with this condition and found high genetic correlation between osteoarthritis and GIP1 ($rg = 0.65$).
642 Note, that this genetic correlation is similar in magnitude to correlation between GIP1 and age of first
643 birth (-0.56), indicating that although similarities are high, there exist substantial differences between
644 OA and GIP1. Furthermore, for GIP1, gene/tissue enrichment analysis revealed a plethora of CNS-
645 related terms. In a recent large-scale genetic study for OA, enriched terms were not directly linked to
646 the nervous system (“anatomical structure morphogenesis”, “ion channel transport”, “histidine
647 metabolism”, etc.) [58]. Finally, we performed genetically independent phenotype analysis for the
648 extended set of chronic traits, which include not only musculoskeletal pain (six traits: back,
649 neck/shoulder, knee, hip pain as well as stomach/abdominal pain and headache). Genetic correlation
650 between GIP1 for four pain traits and GIP1 for six pain traits was extremely high ($rg = 0.99$) providing
651 strong evidence that, despite high genetic overlap with OA, GIP1 for musculoskeletal pain likely
652 reflects chronic pain *per se*.

653 It is noteworthy that pain is the main symptom and clinical outcome of osteoarthritis. In the UK
654 Biobank study which provided GWAS summary statistics for OA [55], phenotypes were defined
655 according to ICD-9/ICD-10 codes (electronic medical record data), so whether the study participants
656 were examined radiographically or not is unknown. Thus, genetic overlap between GIP1 and OA can

657 be actually biased by a genetic correlation between GIP1 and not the OA, but pain in OA. Besides
658 this, a study by Valdes et al. [107] obtained interesting results on the inverse relationship between
659 preoperative radiographic severity and postoperative pain in OA patients who have undergone total
660 joint replacement (TJR). The authors hypothesized that in OA patients with low preoperative
661 radiographic damage, pain leading to TJR can be caused not entirely by a joint damage, but also by
662 other factors such as central sensitization. It is possible that these factors have common genetic
663 background with GIP1 constructed in our study.

664 Given that GIP1 essentially contrasts chronic musculoskeletal pain (in general) with an
665 unpainful state, the other GIPs might be expected to account for musculoskeletal pain at specific
666 anatomical locations. This was indeed the case with GIP2, which had the greatest impact on knee
667 pain (Figure 2b). The only gene found to be associated with GIP2 at the genome-wide significance
668 level was *GDF5*, a gene with well-established associations with peripheral osteoarthritis and
669 intervertebral disc degeneration [58, 67-72]. These results are consistent with the fact that the knee
670 is one of the most common sites of osteoarthritis. For GIP3 and GIP4, no firm conclusions can be
671 drawn regarding what component of pain they might represent, but, as can be seen from Figure 2b,
672 GIP3 makes a substantial contribution to hip pain and GIP4 to neck/shoulder pain.

673 Another approach recently applied in GWAS of chronic pain is based on obtaining a phenotype
674 of multisite chronic pain (MCP) as a sum of the number of anatomical sites affected by pain (a study
675 by Johnston et al. [108]). The MCP phenotype may seem similar to our GIP1 trait at first glance;
676 however, an important potential drawback of the MCP approach is that it mixes up phenotypes that
677 do not necessarily have the same genetic background. The summing of different pain sites into a
678 quantitative MCP phenotype assumes equivalence between the genetic predictors of musculoskeletal
679 pain conditions (such as back and knee pain) and the genetic predictors of non-musculoskeletal pain
680 conditions that may include substantial components of pain due to other causes, such as migraine (in
681 the case of headache), dental or neuropathic pain (in the case of facial pain), or visceral pain (in the
682 case of stomach/abdominal pain). Such equivalence may be too strong an assumption to make without
683 empirical justification. Our approach is empirical, with definition of GIPs driven by the data; another
684 strength of our approach is its ability to reveal pain type specific genetic loci as exemplified by *GDP5*
685 associated with GIP2 representing knee pain. Comparing with a direct knee pain GWAS, GIP2 may
686 provide a more knee-specific phenotype from which general propensity to pain is subtracted. This
687 claim requires experimental validation, though.

688 Nevertheless, our study, together with that by Johnston et al. [108], is among the first to use a
689 GWAS framework to address the genetics of chronic pain at multiple sites. Despite the difference in
690 methodology and the phenotypes involved, our study identified five loci also reported by Johnston et
691 al.: *AMIGO3* (tagged by rs7628207 in [108]), *SLC39A8* (tagged by rs13135092 in [108]), *ECM1*
692 (tagged by rs59898460 in [108]), *EXD3* (tagged by rs73581580 in both [108] and our study), and
693 *FOXP2* (tagged by rs12537376 in [108]). It should be noted that in our study, in contrast to the study
694 by Johnston et al., these loci have been replicated. However, both discovery and replication stages in
695 our study as well as analyses conducted by Johnston et al. were based on the UK Biobank data only,
696 highlighting the need to replicate these findings in independent cohorts.

697 Our study has limitations. The first general limitation is related to a questionnaire-based
698 approach to phenotyping, which may lead to heterogeneous pain phenotypes. Our methods attempted
699 to overcome this by constructing genetically independent phenotypes whose genetic basis

700 approximates the genetic background of distinct phenotypes and likely represents the “general pain”
701 component of analyzed musculoskeletal pain traits. Second, in our study, we focused only on chronic
702 musculoskeletal pain at anatomical sites potentially linked through osteoarthritis, so one must be
703 cautious generalizing our results to other chronic pain conditions. Third, even though we carried out
704 replication analysis, the replication cohorts were drawn from the same source dataset (UK Biobank),
705 so sampling bias cannot be excluded. Finally, for two out of six identified loci (tagged by rs7628207
706 and rs73581580), we were not able to prioritize a single causal gene, and candidate genes suggested
707 for the locus tagged by rs73581580 were selected based only on data from available literature sources.

708 In summary, our study of genetically independent components of chronic musculoskeletal pain
709 phenotypes revealed hereditary factors shared by chronic back, neck/shoulder, hip, and knee pain and
710 identified loci and genes relevant for these conditions. Our results provided further support that
711 neurological and psychological components are important contributors to chronic pain. Using this
712 approach may facilitate discovery of chronic pain mechanisms.

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728

729 **Author contributions**

730 YSA, FMKW, and PS and conceived and oversaw the study. YAT, MBF, ASSh, YSA, FMKW, and
731 PS contributed to the design of the study and interpretation of the results. YAT, MBF, SZS, and EEE
732 carried out statistical analysis. ASSh performed literature analysis and literature-based gene
733 prioritization and produced the first draft of the manuscript. LCK provided statistical and
734 computational support. All co-authors discussed the results and contributed to preparing the final
735 version of the manuscript.

736

737 **Conflict of interest**

738 YSA is a founder and co-owner of Maatschap PolyOmica and PolyKnomics BV, private
739 organizations, providing services, research and development in the field of computational and
740 statistical, quantitative and computational (gen)omics.

741

742 **Supplementary Table Legends**

- 743 **Table S1.** Descriptive characteristics of the study cohorts.
744 **Table S2.** Description of traits included in the GWAS-MAP database.
745 **Table S3.** Results of conditional and joint analysis.
746 **Table S4.** Top loci associated with GIPs at a study-level threshold of statistical significance ($P < 1.25e-08$).
747 **Table S5.** Literature data on well-studied SNPs associated with GIP1 and GIP2.
748 **Table S6.** Gene prioritization based on a literature review.
749
750 **Table S7a.** Results of the VEP analysis.
751 **Table S7b.** Results of the FATHMM-XF analysis for SNPs.
752 **Table S7c.** Results of the FATHMM-INDEL analysis for indels.
753 **Table S7d.** Matching alleles with predicted detrimental effects with their effects on GIPs and with lead SNP
754 alleles.
755 **Table S7e.** SNP set for the VEP and FATHMM analyses.
756
757 **Table S8a.** Results of SMR/HEIDI analysis. Searching for pleiotropic effects on GIPs and gene expression.
758 Associations that passed both SMR and HEIDI analyses ($P_{SMR} < 3.24e-06$ and $P_{HEIDI} \geq 0.01$).
759 **Table S8b.** Results of SMR/HEIDI analysis. Searching for pleiotropic effects on GIPs and gene expression.
760
761 **Table S9a.** GIP1. Results of DEPICT analysis for SNPs with $P < 1e-05$. Gene prioritization.
762 **Table S9b.** GIP1. Results of DEPICT analysis for SNPs with $P < 5e-08$. Gene prioritization.
763 **Table S9c.** GIP1. Results of DEPICT analysis for SNPs with $P < 1e-05$. Tissue enrichment analysis.
764 **Table S9d.** GIP1. Results of DEPICT analysis for SNPs with $P < 5e-08$. Tissue enrichment analysis.
765 **Table S9e.** GIP1. Results of DEPICT analysis for SNPs with $P < 1e-05$. Gene set enrichment analysis.
766 **Table S9f.** GIP1. Results of DEPICT analysis for SNPs with $P < 5e-08$. Gene set enrichment analysis.
767
768 **Table S10.** Statistically significant results of gene set enrichment analysis conducted using the FUMA
769 platform.
770 **Table S11.** Results of SMR/HEIDI analysis. Searching for pleiotropic effects on GIPs and other complex
771 traits. Associations that passed both SMR and HEIDI analyses ($P_{SMR} < 3.71e-06$ and $P_{HEIDI} \geq 0.01$).
772
773 **Table S12a.** Genetic correlations between GIP1 and human complex traits.
774 **Table S12b.** Genetic correlations between GIP2 and human complex traits.
775 **Table S12c.** Genetic correlations between GIP3 and human complex traits.
776 **Table S12d.** Genetic correlations between GIP4 and human complex traits.
777
778

779 **Supplementary Figure Legends**

- 780 **Figure S1.** Graphical summary of the discovery GWAS stage after the genomic control correction using LD
781 Score regression intercept.
782 **Figure S2.** Quantile-quantile plots for observed vs. expected distribution of P-values for χ^2 statistics.
783 **Figure S3.** Regional association plots of $-\log_{10}(P)$ for SNPs located at the distance of ≤ 250 kb from lead
784 SNPs.
785 **Figure S4.** Results of tissue enrichment analysis for GIP1 performed using the FUMA platform
786 **Figure S5.** Matrix of genetic correlations between GIPs, chronic musculoskeletal pain traits and hospital-
787 diagnosed osteoarthritis (the UK Biobank trait for which GWAS summary statistics was downloaded from the
788 Michigan PheWeb database, <http://pheweb.sph.umich.edu/SAIGE-UKB/pheno/740>).
789

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