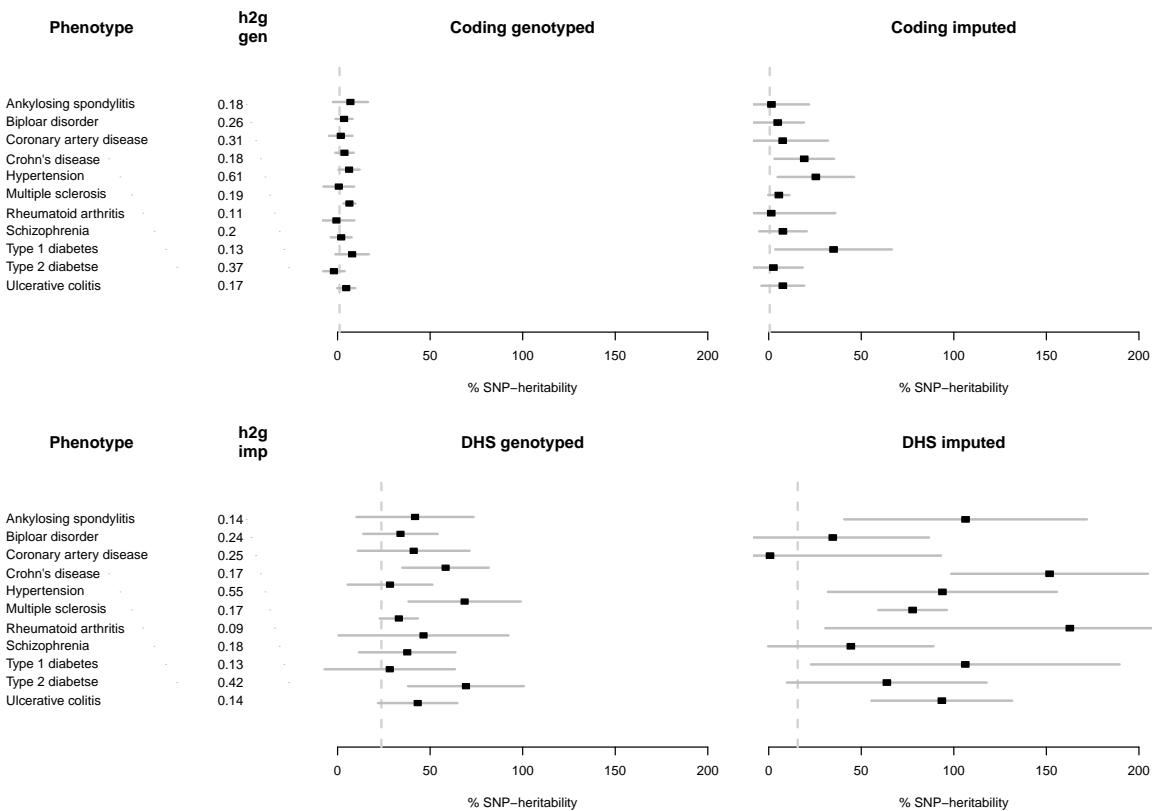
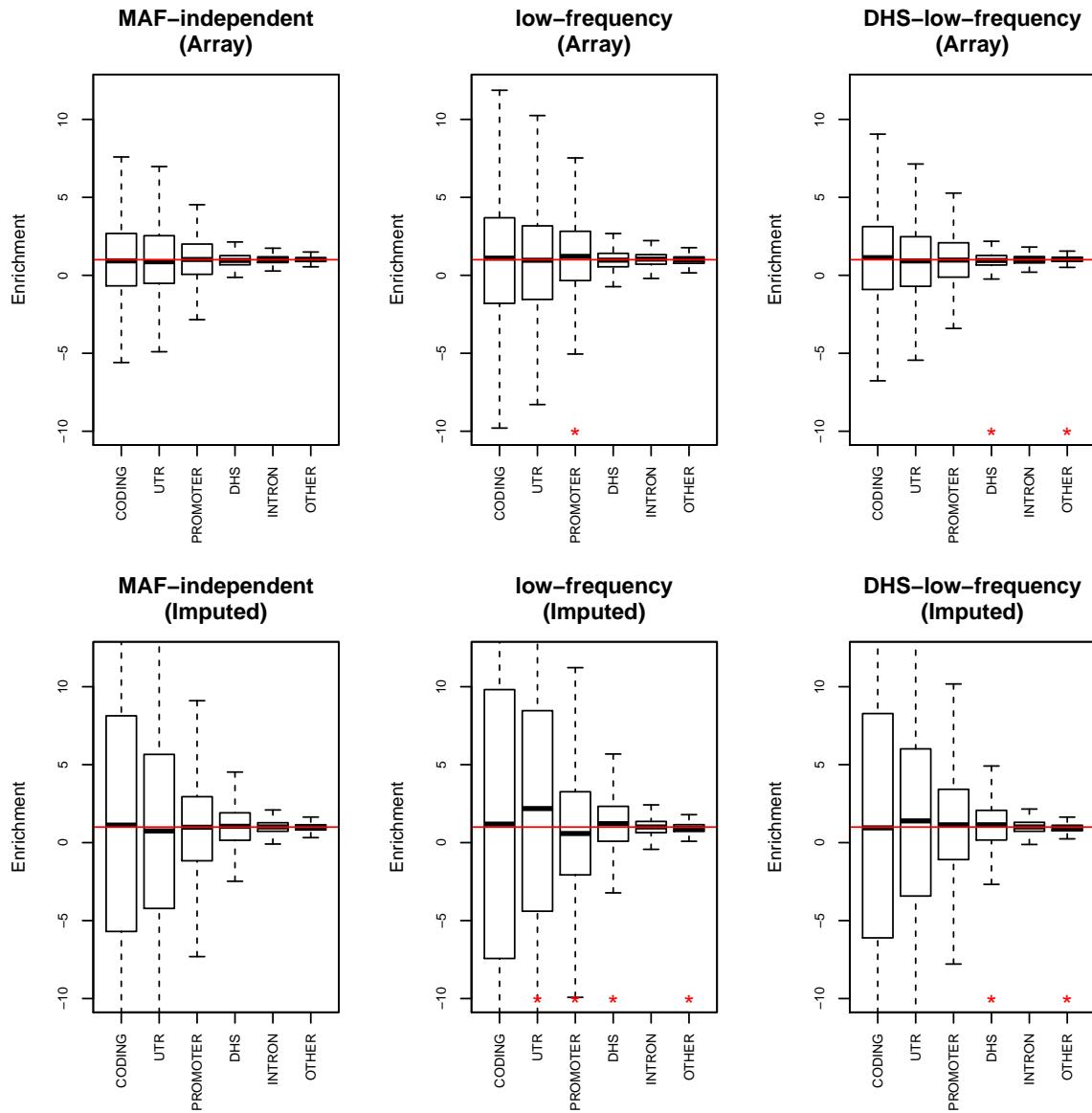


## Supplementary Figures

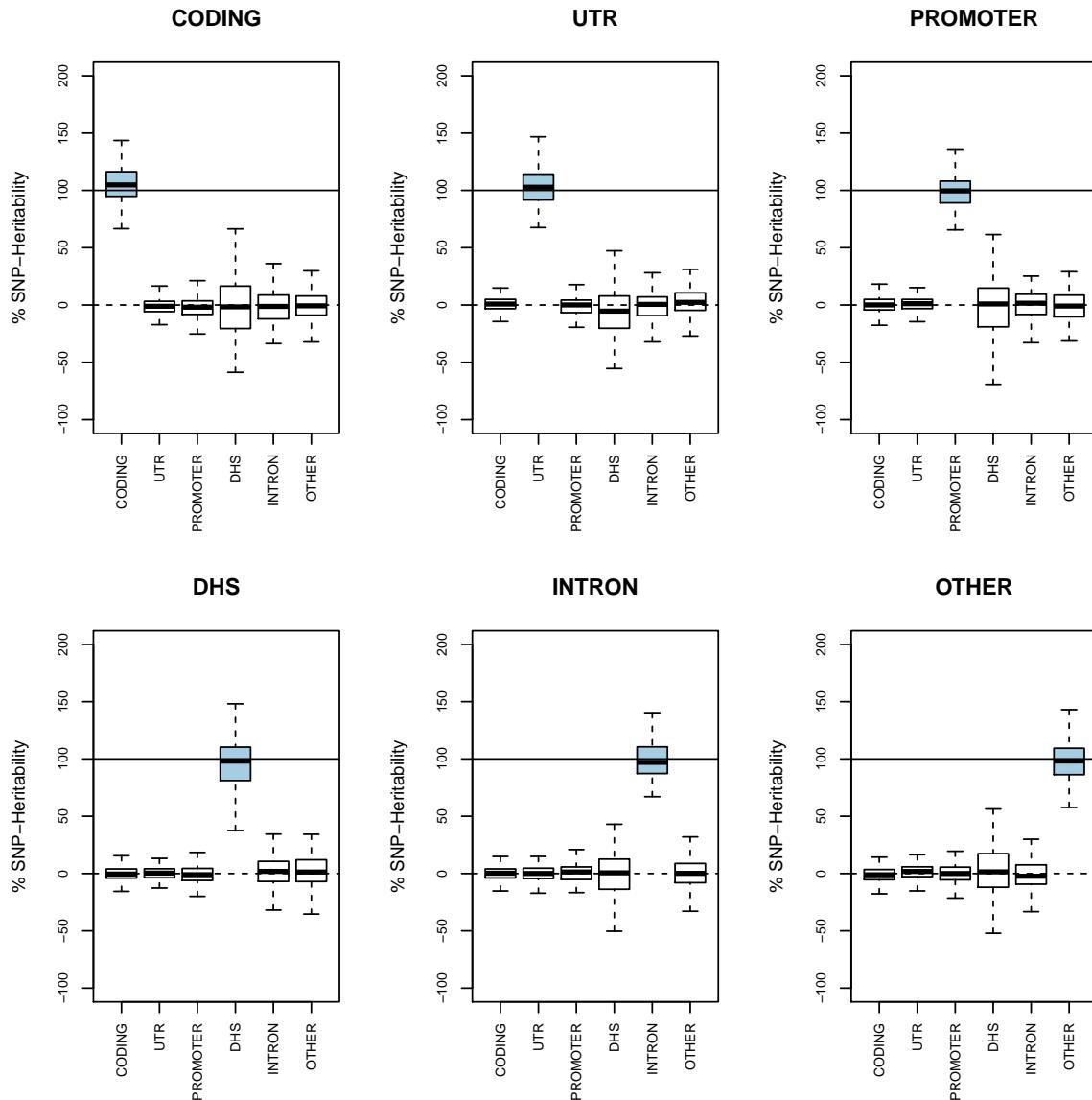
**Figure S1. Individual trait analysis of coding and DHS variants.** Forest plot of %  $h_g^2$  inferred for each trait over coding SNPs (top) and DHS SNPs (bottom). Total  $h_g^2$  shown for each trait and SNP platform in second column.



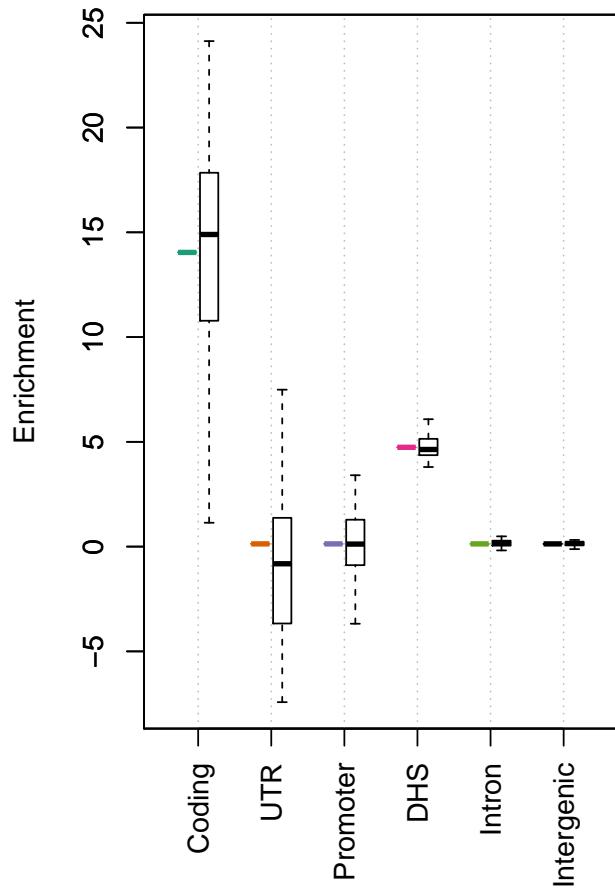
**Figure S2. Observed enrichment from simulated null architecture.** Distribution of enrichment estimate over 1000 simulations with three different disease architectures performed in genotyped SNPs (top) and imputed SNPs (bottom). All phenotypes simulated without category-specific enrichment, red line showing expected enrichment of  $1.0\times$ . Red asterisk indicates significant difference from expectation (by z-test, accounting for 36 comparisons).



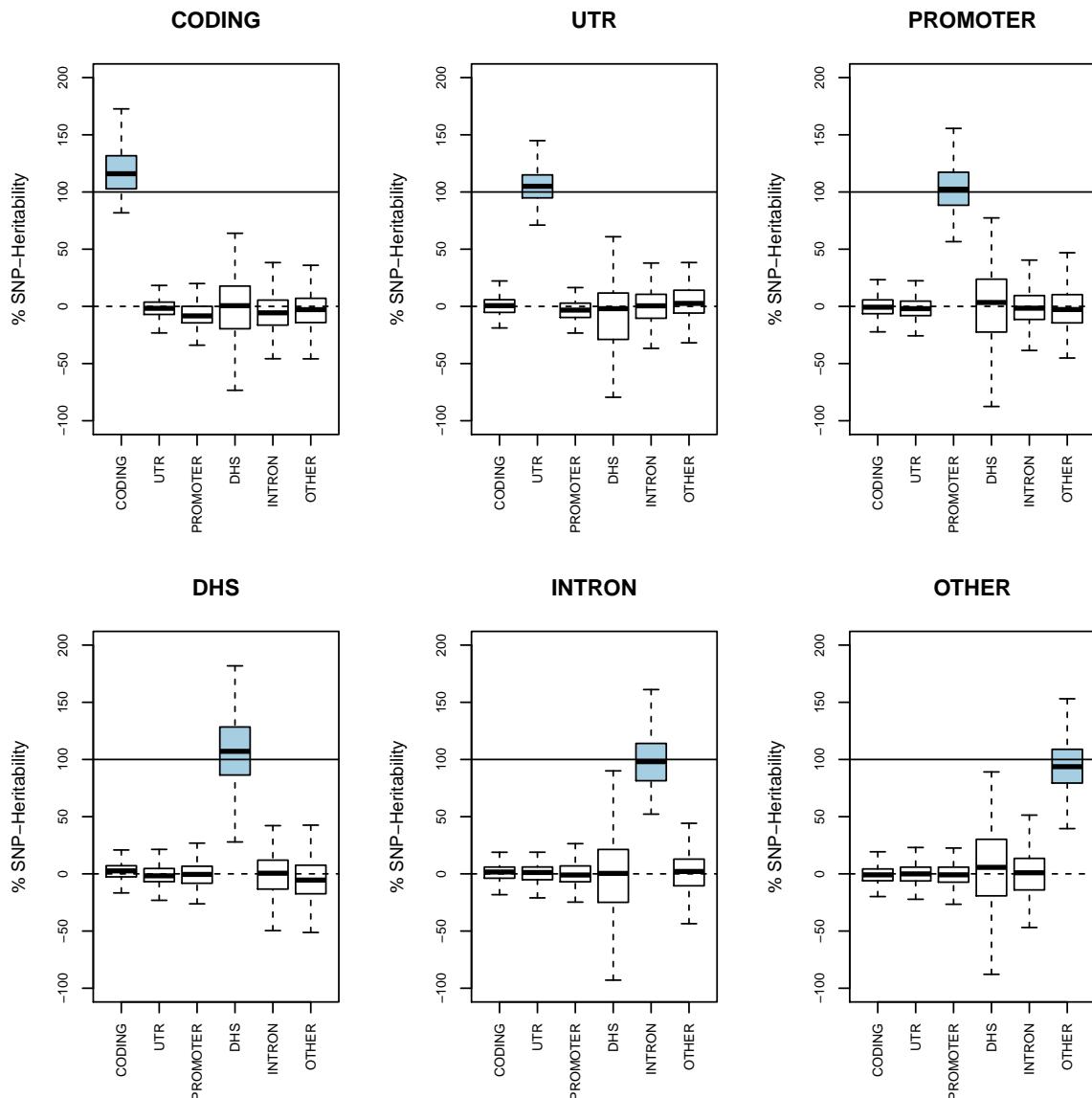
**Figure S3. Partitioning of  $h_g^2$  with imputed SNPs and MAF-independent causals.** Estimate of  $h_g^2$  from imputed SNPs in each functional category for phenotypes simulated from imputed SNPs with any frequency. Each section of the figure describes results from 200 simulations where all  $h_g^2$  was induced in the titular functional category (highlighted in blue).



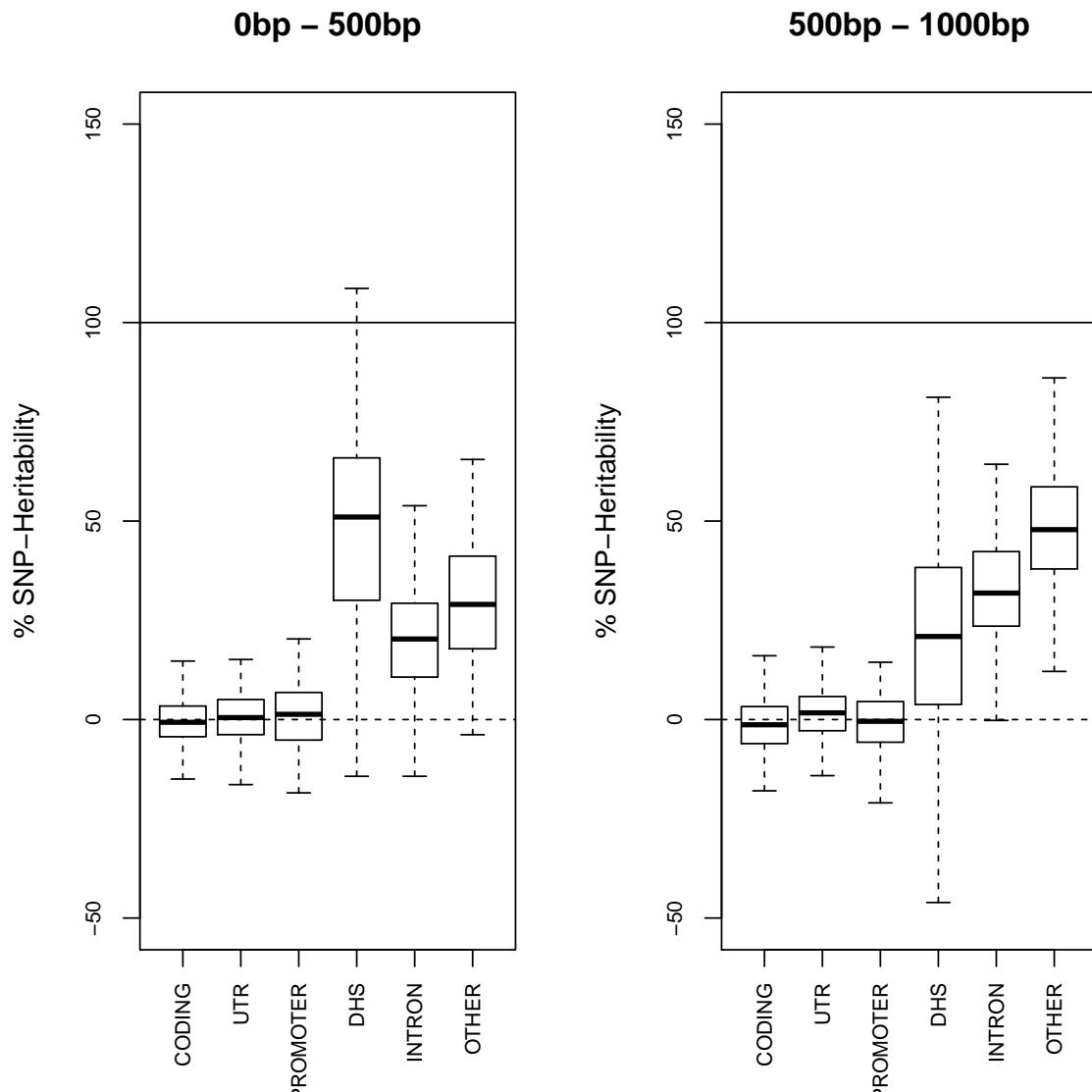
**Figure S4. Partitioning of  $h_g^2$  with true DHS and coding enrichment.** Inferred  $h_g^2$  enrichment from disease architecture mimicking observed DHS and coding enrichment in real data. Due to computational restrictions, enrichment was estimated from a random 15,000 samples of the 33,000 sample simulated GWAS cohort. Colored bars show the induced enrichment. Boxplots show the distribution of inferred enrichment over 50 trials.



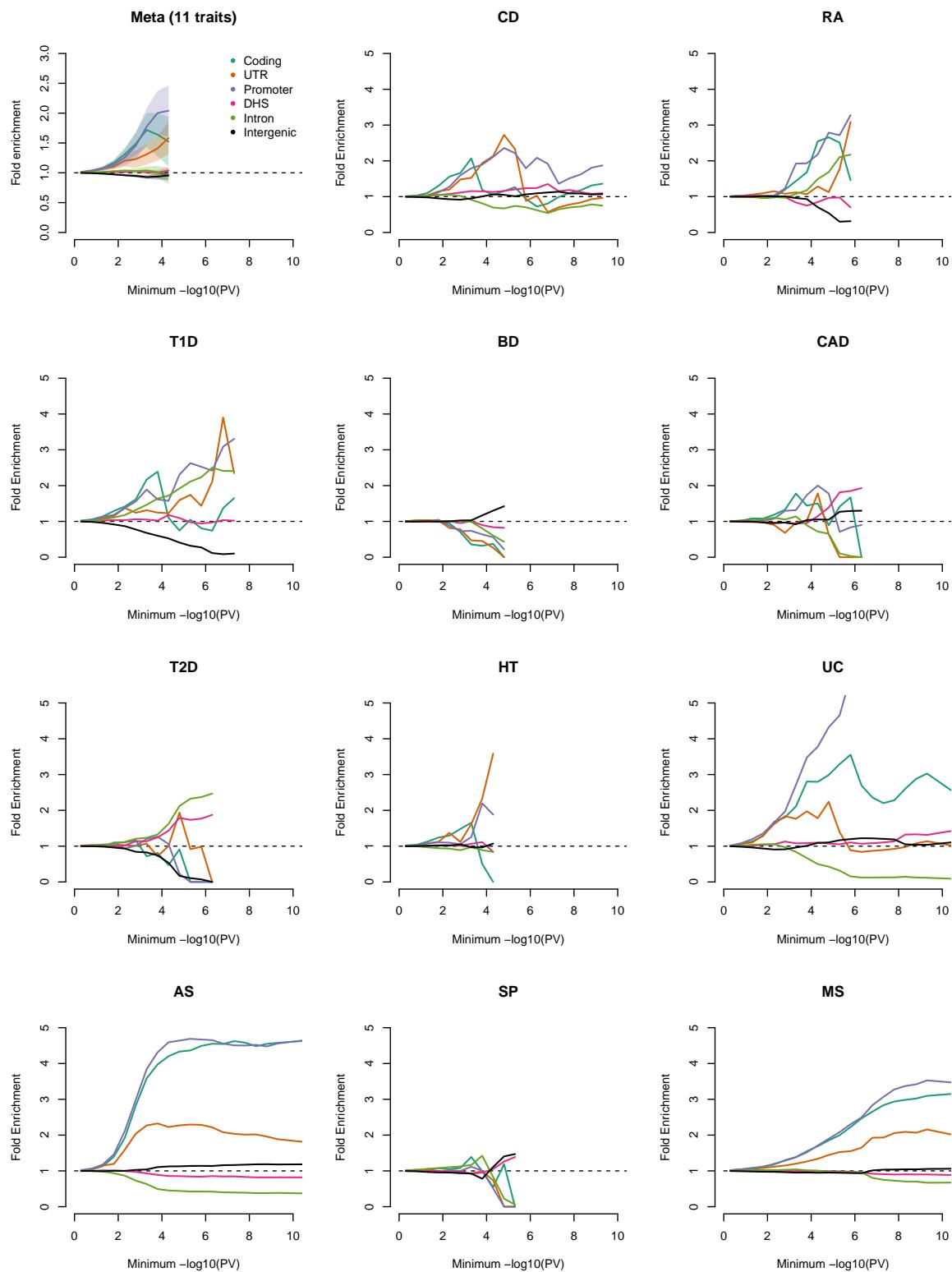
**Figure S5. Partitioning of  $h_g^2$  with imputed SNPs and low-frequency causals.** Estimate of  $h_g^2$  from imputed SNPs in each functional category for phenotypes simulated from imputed SNPs with MAF  $< 0.05$ . Each section of the figure describes results from 200 simulations where all  $h_g^2$  was induced in the titular functional category (highlighted in blue).



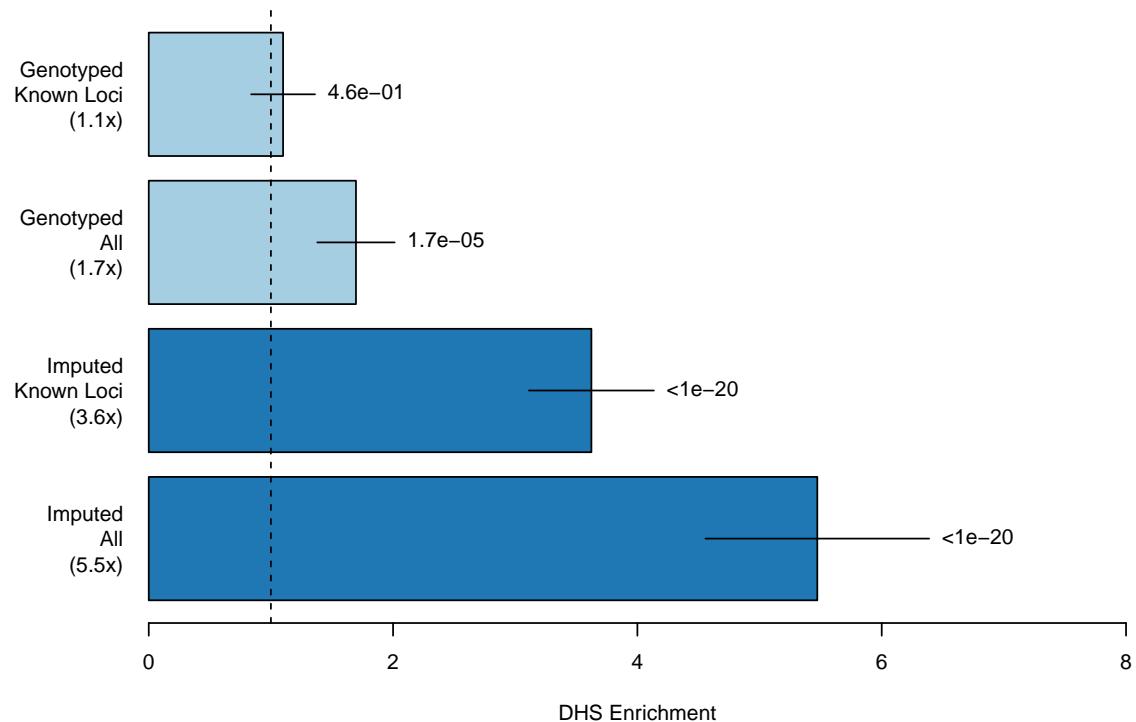
**Figure S6. Partitioning of  $h_g^2$  from causal variants at the DHS boundary.** Causal variants were sampled from non-DHS intronic and intergenic regions within 500bp (left) and 1000bp (right) of any DHS region boundary. Box-plots shown over 200 simulations with MAF-independent causal variants.



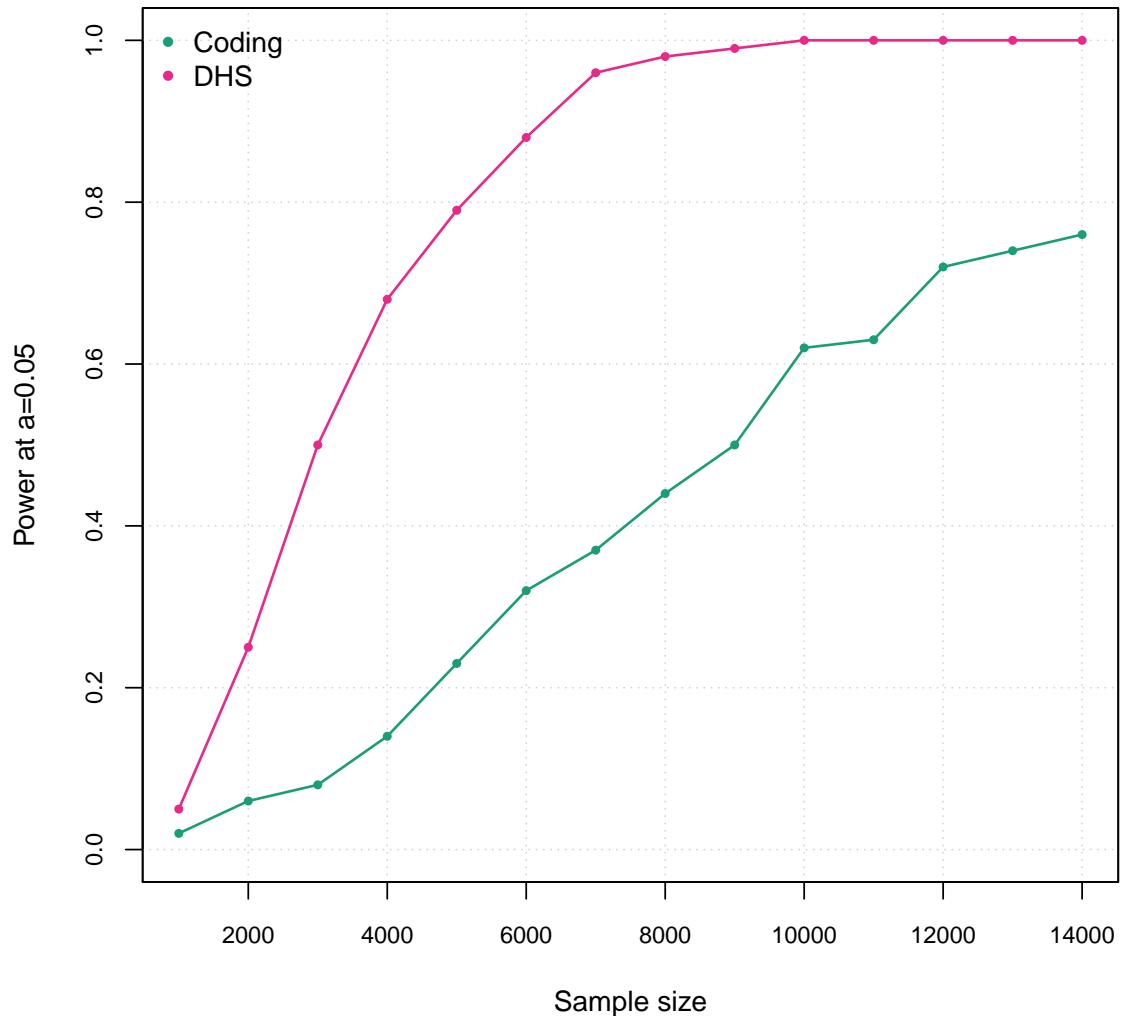
**Figure S7. P-value enrichment in 11 traits.** Fold-enrichment of p-values meeting a given significance threshold in each functional category. Enrichment plotted for all thresholds that contain at least 100 SNPs. Average over 11 traits shown in top-left for thresholds observed in all traits, with shaded region corresponding to standard error.



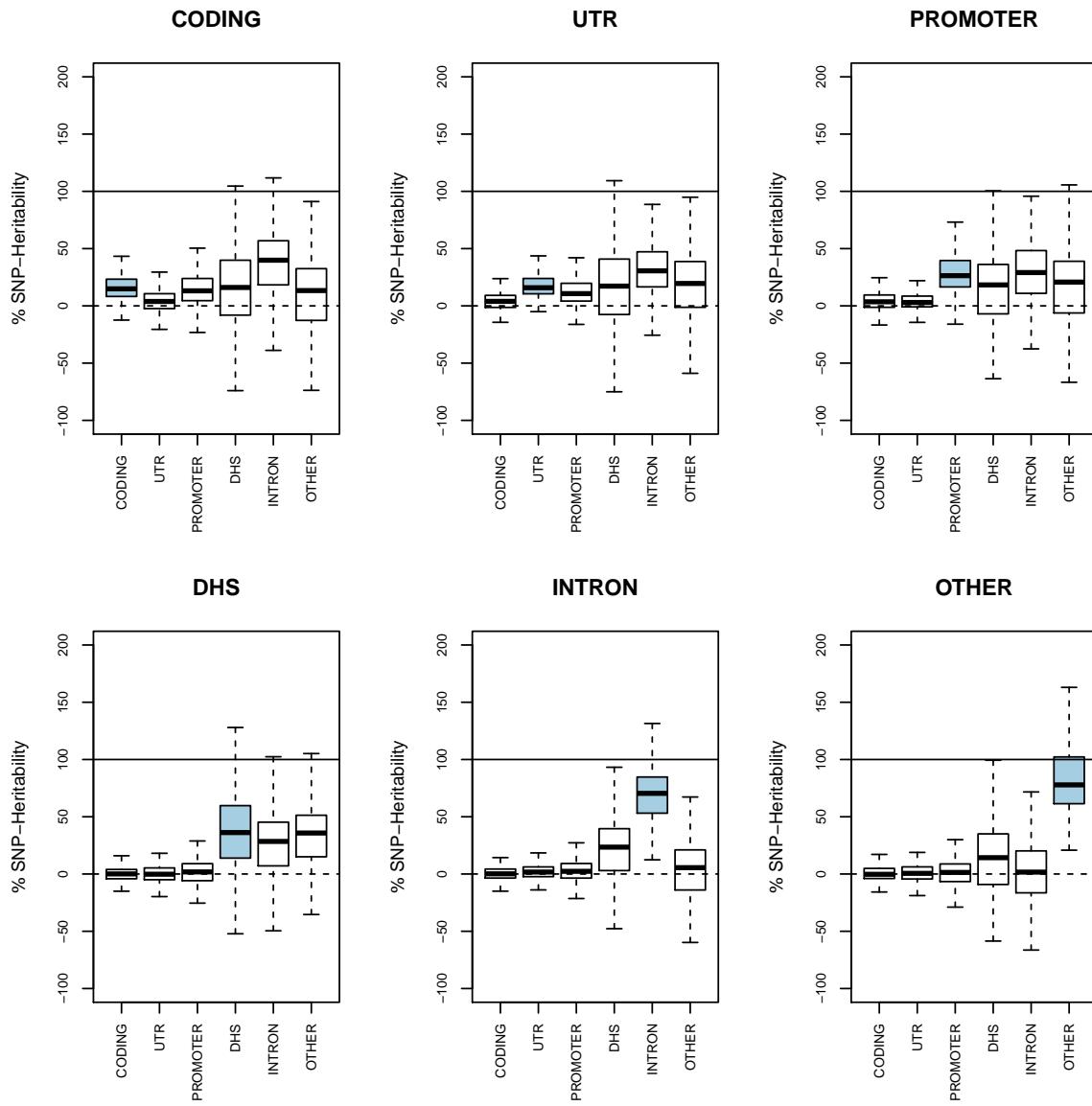
**Figure S8. Functional enrichment of SNP-heritability in DHS regions.** The ratio of observed % heritability over corresponding % of SNPs is reported as meta-analysis over all traits for four locus types. Light blue bars detail analysis of typed SNPs and dark blue bars detail analysis of typed and 1,000 Genomes imputed SNPs. “Known Loci” categories correspond to analysis restricted to regions around published genome-wide significant loci for the corresponding trait. SP, HT, and BD had too few known loci or could not converge in the local analyses and were excluded from all computations, resulting in slightly different overall values from Figure 1. Error bars define 95% confidence interval.



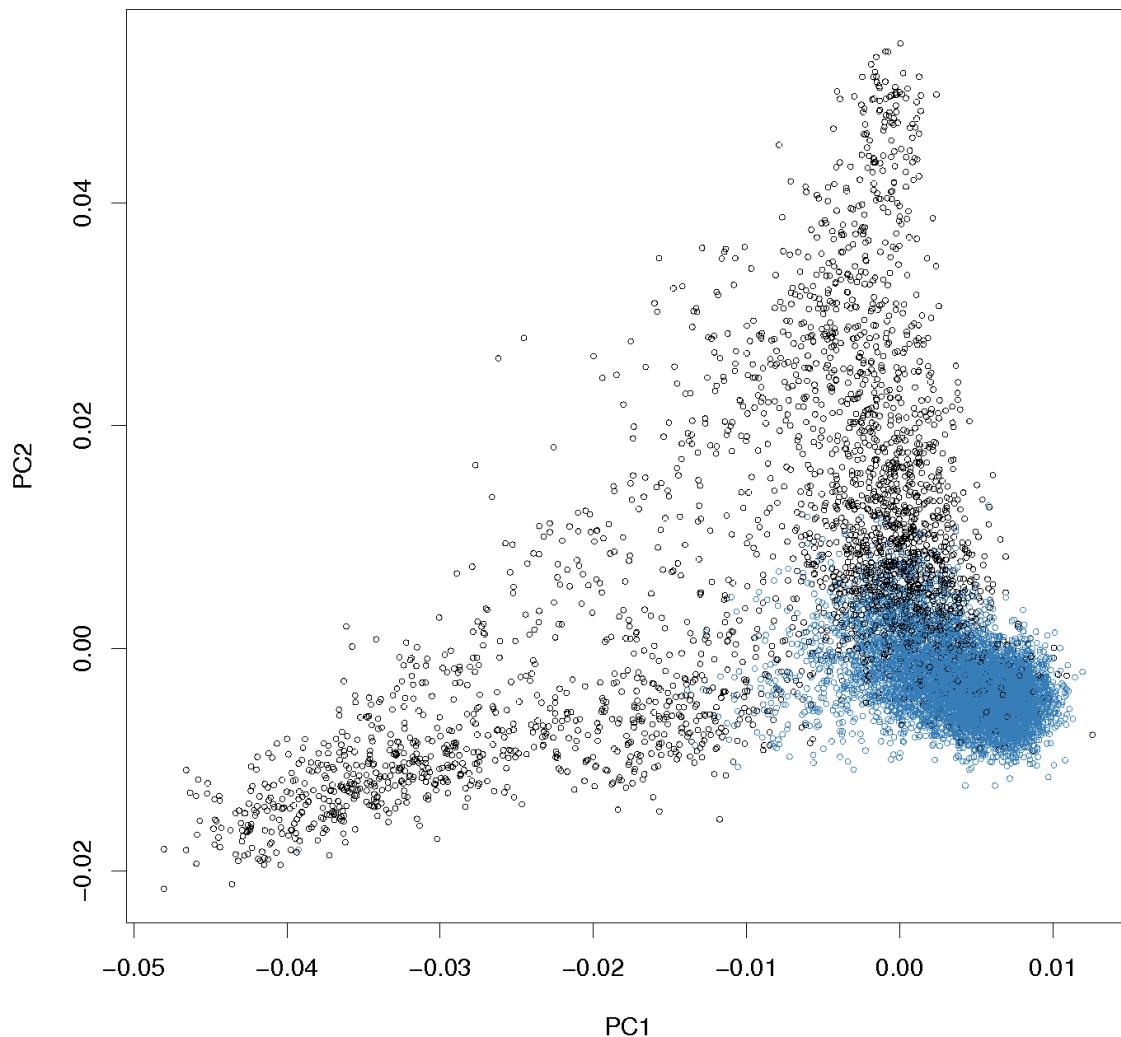
**Figure S9. Power to detect significant  $h_g^2$  enrichment.** Phenotypes were simulated with DHS and coding enrichment matching the observed meta-analysis values in a 33,000 sample cohort. Power was then inferred as the fraction of 100 simulations where enrichment was significant at  $P < 0.05$  over increasing sample sizes.



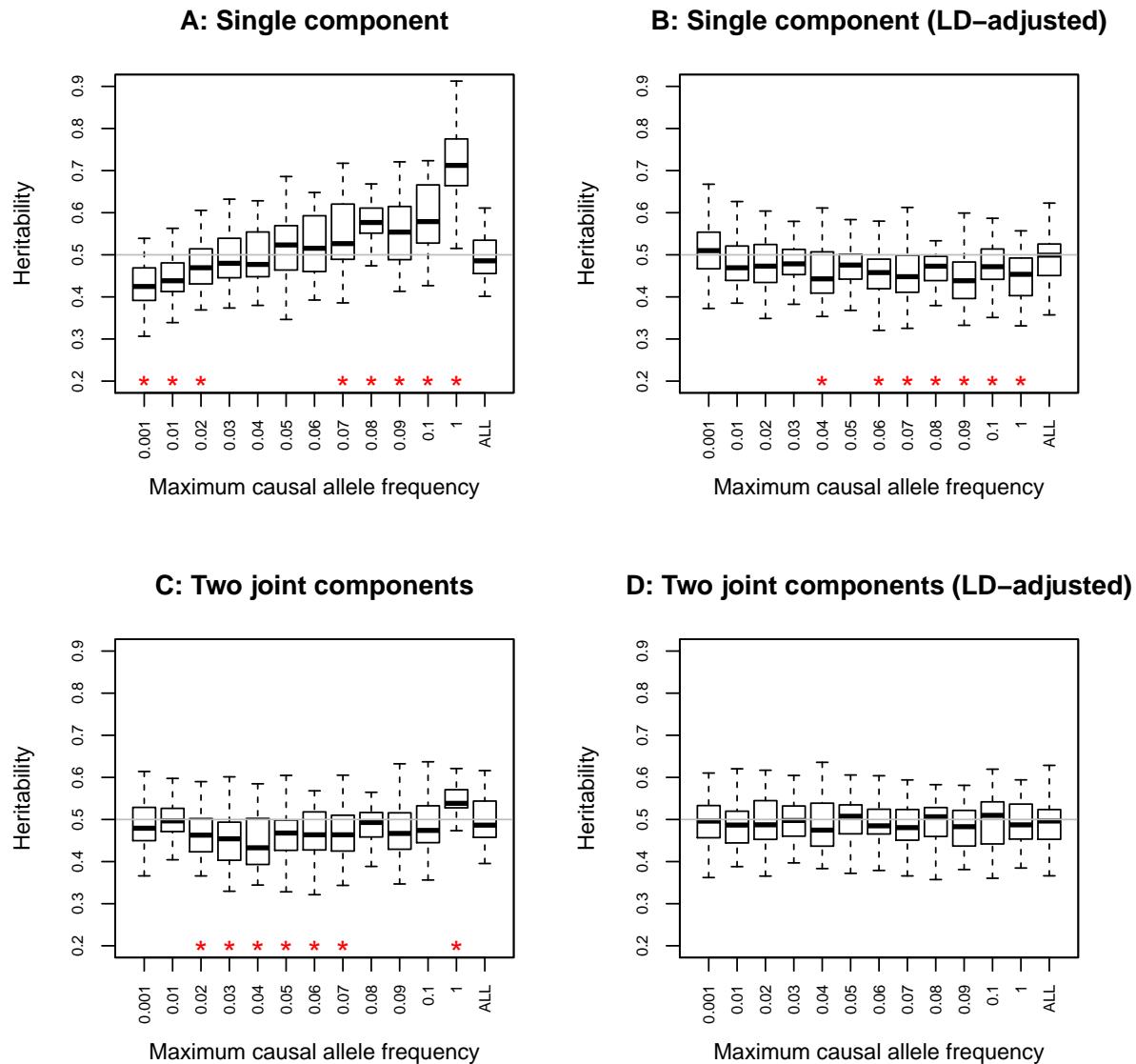
**Figure S10. Partitioning of  $h_g^2$  simulated in low-frequency imputed data.** Estimate of  $h_g^2$  from genotyped SNPs in each functional category for phenotypes simulated from imputed SNPs with MAF < 0.05. Each section of the figure describes average results from simulations where all  $h_g^2$  was induced in the titular functional category (highlighted in blue). Estimate  $h_g^2$  is spread across multiple functional categories due to incomplete tagging. Error-bars indicate standard error from 200 simulations.



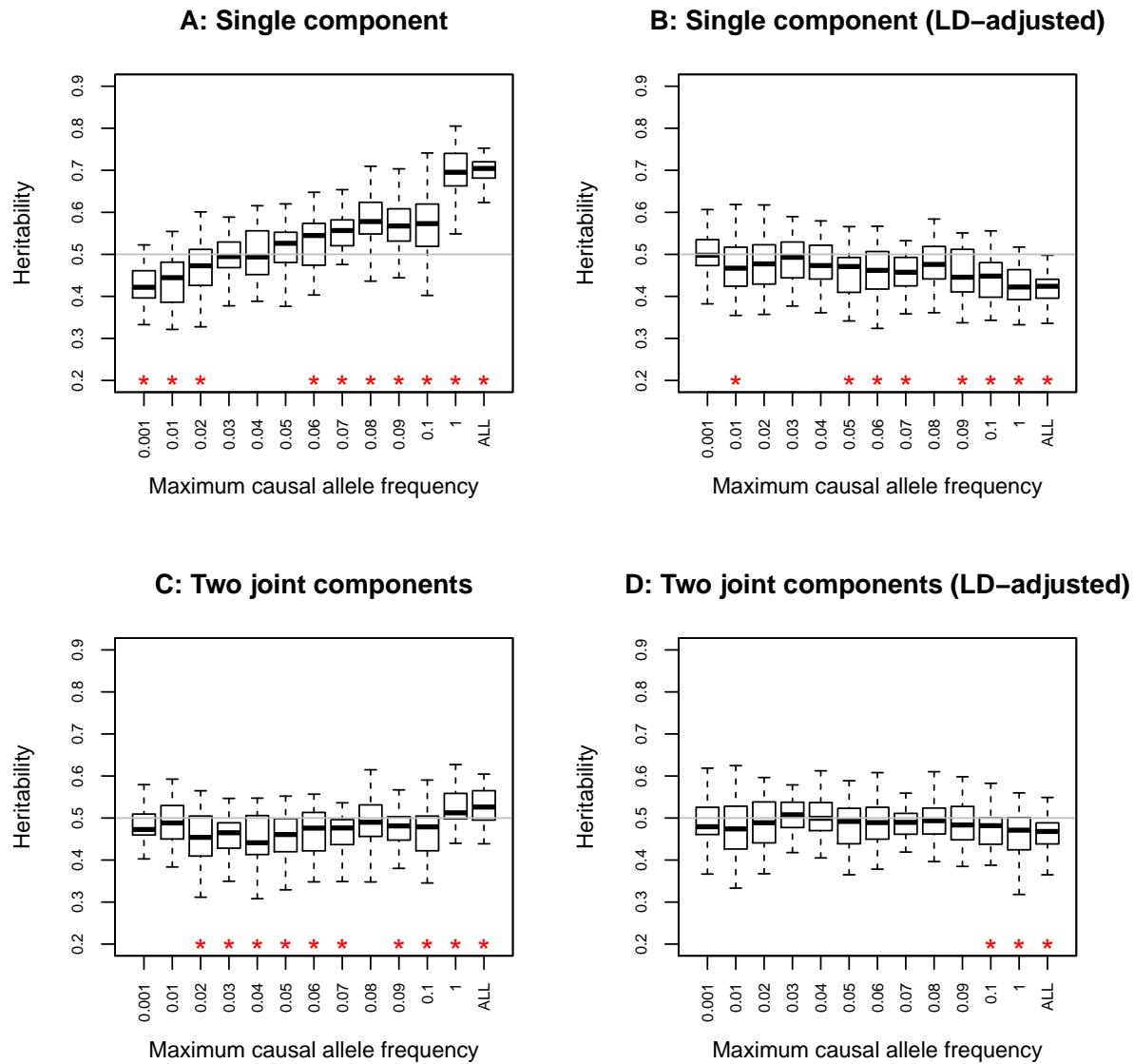
**Figure S11. Principal components analysis of Swedish samples.** Two main principal components are shown for analysis of GWAS data from the full Swedish Schizophrenia cohort. Homogenous Swedish samples are highlighted in blue.



**Figure S12. Heritability estimates in simulation with normalized allelic effect-sizes.** Distribution  $h_g^2$  inferred by four variance-component models is shown over a range of disease architectures. Additive phenotypes with  $h^2 = 0.5$  were simulated from 1,000 randomly selected causal variants with maximum allele frequency from 0.01 to 0.1 (x-axis). Normalized SNP effect-sizes were drawn from the standard normal such that each SNP explains equal variance in expectation. Box-plots show inferred  $h_g^2$  over 40 random simulations. For the joint component model the sum of both inferred  $h_g^2$  values is reported. A red asterisk indicates significant difference from 0.5 by z-test after correcting for ten architectures tested.



**Figure S13. Heritability estimates in simulation with standard allelic effect-sizes.** Distribution  $h_g^2$  inferred by four variance-component models is shown over a range of disease architectures. Additive phenotypes with  $h^2 = 0.5$  were simulated from 1,000 randomly selected causal variants with maximum allele frequency from 0.01 to 0.1 (x-axis). Allelic effect-sizes were drawn from the standard normal such that common SNPs explain more variance in expectation. Box-plots show inferred  $h_g^2$  over 40 random simulations. For the joint component model the sum of both inferred  $h_g^2$  values is reported. A red asterisk indicates significant difference from 0.5 by z-test after correcting for ten architectures tested.



## Supplementary Tables

**Table S1. Coding and regulatory annotation categories.** Description of functional categories and fraction occupied, respectively, by physical genome; all 1000 Genomes SNPs; average array SNPs; average imputed 1000G SNPs.

Category	Description	% physical	% 1000G	% array	% imputed
Coding (non-UTR)	Overlaps a coding exon.	1.1%	0.9%	0.9%	0.5%
UTR	Overlaps a 5' or 3' untranslated region.	1.0%	0.9%	1.0%	0.8%
Promoter	Within 2kbp of a transcription start site.	2.5%	2.6%	2.2%	2.2%
DHS	Overlaps DHS region observed in any cell-type.	14.6%	16.4%	23.3%	15.7%
Intron	Overlaps an intron.	29.1%	28.6%	26.8%	28.8%
Intergenic	All other intergenic variants.	51.8%	50.5%	44.8%	52.0%

**Table S2. Functional category features.** For each genotyping platform and functional category, the following features are reported: minor allele frequency (MAF), imputation quality (INFO), average number of LD partners (LD score), and GERP conservation score (Cons).

WTCCC1 Genotyped: Affymetrix				
Annotation	MAF	INFO	LD score	Cons
Coding	0.2330	NA	116.4	1.076
UTR	0.2388	NA	104.1	0.560
Promoter	0.2435	NA	118.6	0.231
DHS	0.2462	NA	92.6	0.346
Intron	0.2450	NA	111.0	0.177
Intergenic	0.2489	NA	116.9	0.135
WTCCC2 Imputed: Affymetrix				
Annotation	MAF	INFO	LD score	Cons
Coding	0.1700	0.9730	111.0	1.191
UTR	0.1773	0.9749	100.2	0.620
Promoter	0.1780	0.9739	114.5	0.266
DHS	0.1836	0.9775	89.0	0.388
Intron	0.1817	0.9776	108.2	0.194
Intergenic	0.1846	0.9773	111.6	0.148
WTCCC2 Imputed: Illumina				
Annotation	MAF	INFO	LD score	Cons
Coding	0.1672	0.9745	91.7	1.525
UTR	0.1735	0.9758	85.8	0.816
Promoter	0.1749	0.9751	97.1	0.358
DHS	0.1798	0.9778	79.2	0.498
Intron	0.1780	0.9791	94.7	0.254
Intergenic	0.1810	0.9780	101.3	0.188

**Table S3. Datasets analyzed.** Number of samples and markers for each dataset analyzed.

Phenotype	Label	Prevalence	Cases	Controls	Genotyped SNPs	Imputed SNPs
WTCCC2:						
Schizophrenia	SP	0.010	2698	5458	394992	4345606
Ankylosing spondylitis	AS	0.003	1783	5239	408616	6162624
Multiple sclerosis	MS	0.001	9315	5211	396469	5795523
Ulcerative colitis	UC	0.001	2495	5428	447905	4620390
WTCCC:						
Bipolar disorder	BD	0.005	1550	2666	143054	4192374
Coronary artery disease	CAD	0.060	1746	2668	139567	4190156
Crohns disease	CD	0.001	1542	2662	146952	4199232
Hypertension	HT	0.260	1730	2669	139541	4185735
Rheumatoid arthritis	RA	0.005	1664	2664	143732	4190217
Type 1 diabetes	T1D	0.005	1746	2668	139206	4184291
Type 2 diabetes	T2D	0.080	1641	2671	142027	4195404
Other:						
Schizophrenia	PGC	0.010	5073	6605	NA	4463775

**Table S4. Components of heritability from regulatory elements in GWAS data (meta-analysis).**

Annotation	Genotyped			Imputed		
	% $h_g^2$ (s.e.)	Enrichment (s.e.)	P-value	% $h_g^2$ (s.e.)	Enrichment (s.e.)	P-value
Coding	4% (1%)	4.12 (0.85)	2.59e-04	8% (2%)	13.84 (3.67)	4.74e-04
DHS	38% (3%)	1.63 (0.14)	7.98e-06	79% (7%)	5.07 (0.42)	3.64e-22
Promoter	5% (1%)	2.19 (0.51)	1.94e-0	6% (3%)	2.79 (1.17)	1.25e-01
UTR	4% (1%)	3.51 (0.82)	2.21e-03	7% (2%)	8.42 (2.60)	4.28e-03
Intron	23% (2%)	0.83 (0.09)	6.40e-02	2% (4%)	0.05 (0.14)	5.48e-12
Intergenic	25% (3%)	0.56 (0.06)	4.11e-13	-3% (4%)	-0.06 (0.08)	2.84e-42

**Table S5. Components of heritability from regulatory elements in GWAS data.** Family-based  $h^2$  (from literature), total  $h_g^2$ , and function-specific  $h_g^2$  of liability is reported for eleven traits. Enrichment computed over the % of SNPs in each category and P-value computed from Z-score. For auto-immune traits (CD,RA,T1D,MS,AS,UC) the well-studied MHC locus was removed from analyses.

Bipolar disorder ( $h^2 = 0.6\text{-}0.7$ )		Genotyped $h_g^2 = 0.26$ (0.032)				Imputed $h_g^2 = 0.24$ (0.035)			
Function		% $h_g^2$	(s.e.)	Enrichment	P-value	% $h_g^2$	(s.e.)	Enrichment	P-value
Coding		3.5%	(2.4%)	4.2	2.6e-01	4.9%	(7.2%)	9.0	5.5e-01
UTR		3.6%	(2.5%)	3.8	2.8e-01	11.6%	(7.6%)	15.3	1.5e-01
Promoter		-1.0%	(3.3%)	-0.5	3.4e-01	-11.0%	(9.4%)	-5.1	1.6e-01
DHS		34.0%	(10.3%)	1.4	3.1e-01	34.6%	(26.5%)	2.2	4.7e-01
Intron		22.9%	(8.0%)	0.9	6.2e-01	27.0%	(15.3%)	0.9	9.2e-01
Intergenic		37.0%	(8.9%)	0.8	3.3e-01	33.0%	(16.2%)	0.6	2.3e-01
Coronary artery disease ( $h^2 = 0.3\text{-}0.6$ )		Genotyped $h_g^2 = 0.31$ (0.057)				Imputed $h_g^2 = 0.25$ (0.062)			
Function		% $h_g^2$	(s.e.)	Enrichment	P-value	% $h_g^2$	(s.e.)	Enrichment	P-value
Coding		1.7%	(3.2%)	2.2	7.7e-01	7.5%	(12.5%)	14.0	5.7e-01
UTR		5.6%	(3.7%)	5.9	2.1e-01	10.5%	(13.0%)	13.8	4.6e-01
Promoter		4.5%	(5.1%)	2.0	6.6e-01	2.8%	(16.0%)	1.3	9.7e-01
DHS		41.1%	(15.4%)	1.8	2.5e-01	0.7%	(47.1%)	0.0	7.5e-01
Intron		24.5%	(12.0%)	0.9	8.4e-01	44.4%	(27.5%)	1.5	5.7e-01
Intergenic		22.6%	(13.8%)	0.5	9.3e-02	34.1%	(27.2%)	0.7	5.0e-01
Crohn's disease ( $h^2 = 0.6\text{-}0.8$ )		Genotyped $h_g^2 = 0.18$ (0.024)				Imputed $h_g^2 = 0.17$ (0.025)			
Function		% $h_g^2$	(s.e.)	Enrichment	P-value	% $h_g^2$	(s.e.)	Enrichment	P-value
Coding		3.7%	(2.5%)	4.6	2.5e-01	19.2%	(8.2%)	35.9	2.3e-02
UTR		-0.8%	(2.5%)	-0.8	4.8e-01	3.1%	(7.6%)	4.1	7.6e-01
Promoter		7.3%	(4.0%)	3.3	2.0e-01	-3.6%	(9.5%)	-1.7	5.4e-01
DHS		58.4%	(11.9%)	2.5	3.4e-03	151.7%	(27.1%)	9.7	5.2e-07
Intron		14.9%	(8.8%)	0.6	1.7e-01	-30.9%	(15.6%)	-1.1	1.3e-04
Intergenic		16.5%	(10.3%)	0.4	4.9e-03	-39.5%	(17.3%)	-0.8	1.1e-07
Hypertension ( $h^2 = 0.3\text{-}0.7$ )		Genotyped $h_g^2 = 0.61$ (0.089)				Imputed $h_g^2 = 0.55$ (0.098)			
Function		% $h_g^2$	(s.e.)	Enrichment	P-value	% $h_g^2$	(s.e.)	Enrichment	P-value
Coding		6.2%	(2.9%)	7.6	6.4e-02	25.4%	(10.5%)	47.2	1.8e-02
UTR		5.5%	(3.0%)	5.6	1.3e-01	12.7%	(9.5%)	16.7	2.1e-01
Promoter		4.9%	(4.2%)	2.2	5.1e-01	-3.0%	(11.7%)	-1.4	6.6e-01
DHS		28.3%	(11.7%)	1.2	6.8e-01	93.8%	(31.6%)	6.0	1.3e-02
Intron		19.4%	(9.4%)	0.7	4.2e-01	-32.4%	(18.6%)	-1.1	1.1e-03
Intergenic		35.6%	(10.5%)	0.8	3.4e-01	3.4%	(19.8%)	0.1	1.3e-02
Rheumatoid arthritis ( $h^2 = 0.6$ )		Genotyped $h_g^2 = 0.11$ (0.031)				Imputed $h_g^2 = 0.09$ (0.033)			
Function		% $h_g^2$	(s.e.)	Enrichment	P-value	% $h_g^2$	(s.e.)	Enrichment	P-value
Coding		-0.6%	(5.0%)	-0.8	7.7e-01	1.4%	(17.7%)	2.6	9.6e-01
UTR		7.1%	(5.7%)	7.3	2.9e-01	21.1%	(19.3%)	27.9	2.9e-01
Promoter		1.9%	(7.5%)	0.9	9.8e-01	28.3%	(24.6%)	13.2	2.9e-01

DHS	46.4%	(23.4%)	2.0	3.3e-01	162.7%	(67.4%)	10.4	2.9e-02
Intron	6.5%	(18.9%)	0.2	2.8e-01	-78.9%	(45.1%)	-2.8	1.7e-02
Intergenic	38.8%	(20.1%)	0.8	7.3e-01	-34.6%	(42.0%)	-0.7	3.8e-02
<hr/>								
Type 1 diabetes ( $h^2 = 0.9$ )	Genotyped $h_g^2 = 0.13$ (0.030)				Imputed $h_g^2 = 0.13$ (0.032)			
Function	% $h_g^2$	(s.e.)	Enrichment	P-value	% $h_g^2$	(s.e.)	Enrichment	P-value
Coding	7.9%	(4.6%)	9.5	1.3e-01	35.0%	(16.1%)	65.3	3.2e-02
UTR	5.1%	(4.4%)	5.2	3.5e-01	-1.8%	(12.9%)	-2.4	8.4e-01
Promoter	11.0%	(6.7%)	5.0	1.9e-01	28.8%	(18.3%)	13.5	1.4e-01
DHS	28.2%	(18.0%)	1.2	7.9e-01	106.2%	(42.5%)	6.8	3.3e-02
Intron	36.7%	(14.7%)	1.4	5.1e-01	-8.3%	(26.0%)	-0.3	1.5e-01
Intergenic	11.2%	(17.1%)	0.2	4.4e-02	-59.9%	(30.8%)	-1.1	2.7e-04
<hr/>								
Type 2 diabetes ( $h^2 = 0.3\text{-}0.6$ )	Genotyped $h_g^2 = 0.37$ (0.065)				Imputed $h_g^2 = 0.42$ (0.070)			
Function	% $h_g^2$	(s.e.)	Enrichment	P-value	% $h_g^2$	(s.e.)	Enrichment	P-value
Coding	-2.0%	(3.0%)	-2.4	3.5e-01	2.5%	(8.1%)	4.7	8.1e-01
UTR	-0.7%	(3.2%)	-0.7	6.0e-01	8.7%	(8.5%)	11.4	3.5e-01
Promoter	-3.5%	(4.7%)	-1.6	2.3e-01	-3.3%	(10.3%)	-1.5	6.0e-01
DHS	69.3%	(16.0%)	3.0	4.0e-03	63.8%	(27.5%)	4.1	8.0e-02
Intron	26.1%	(11.4%)	1.0	9.4e-01	17.1%	(17.4%)	0.6	5.1e-01
Intergenic	10.7%	(13.6%)	0.2	1.0e-02	11.1%	(17.2%)	0.2	1.7e-02
<hr/>								
Multiple sclerosis ( $h^2 = 0.3\text{-}0.8$ )	Genotyped $h_g^2 = 0.19$ (0.009)				Imputed $h_g^2 = 0.17$ (0.009)			
Function	% $h_g^2$	(s.e.)	Enrichment	P-value	% $h_g^2$	(s.e.)	Enrichment	P-value
Coding	6.4%	(1.7%)	3.6	6.2e-03	5.5%	(2.9%)	9.4	9.5e-02
UTR	3.9%	(1.4%)	3.2	6.3e-02	8.1%	(3.1%)	9.4	1.9e-02
Promoter	6.1%	(2.0%)	2.4	7.4e-02	11.7%	(4.0%)	5.0	1.8e-02
DHS	33.1%	(5.3%)	1.3	1.1e-01	77.7%	(9.4%)	4.9	5.5e-11
Intron	24.1%	(4.0%)	0.9	3.1e-01	1.5%	(5.7%)	0.1	9.1e-07
Intergenic	26.4%	(4.2%)	0.6	3.2e-04	-4.5%	(5.7%)	-0.1	1.0e-16
<hr/>								
Ankylosing spondylitis ( $h^2 > 0.90$ )	Genotyped $h_g^2 = 0.18$ (0.028)				Imputed $h_g^2 = 0.14$ (0.027)			
Function	% $h_g^2$	(s.e.)	Enrichment	P-value	% $h_g^2$	(s.e.)	Enrichment	P-value
Coding	6.9%	(4.8%)	3.9	2.9e-01	1.5%	(10.4%)	2.6	9.3e-01
UTR	11.4%	(4.6%)	9.2	2.7e-02	20.9%	(12.0%)	24.5	9.6e-02
Promoter	5.2%	(5.7%)	2.0	6.5e-01	7.5%	(13.5%)	3.2	7.1e-01
DHS	41.8%	(16.1%)	1.7	2.8e-01	106.3%	(33.4%)	6.7	6.8e-03
Intron	14.9%	(11.7%)	0.5	2.6e-01	-23.6%	(20.6%)	-0.8	1.1e-02
Intergenic	19.8%	(12.7%)	0.5	8.6e-02	-12.6%	(20.2%)	-0.2	1.5e-03
<hr/>								
Schizophrenia ( $h^2 = 0.7\text{-}0.8$ )	Genotyped $h_g^2 = 0.20$ (0.025)				Imputed $h_g^2 = 0.18$ (0.024)			
Function	% $h_g^2$	(s.e.)	Enrichment	P-value	% $h_g^2$	(s.e.)	Enrichment	P-value
Coding	1.9%	(2.9%)	2.6	6.8e-01	7.7%	(6.6%)	14.2	2.8e-01
UTR	2.5%	(3.1%)	2.6	6.2e-01	0.8%	(6.3%)	1.0	1.0e-00
Promoter	7.4%	(4.4%)	3.4	2.4e-01	-9.7%	(7.7%)	-4.2	1.2e-01
DHS	37.6%	(13.3%)	1.6	2.7e-01	44.4%	(22.8%)	2.8	2.1e-01
Intron	26.6%	(9.4%)	1.0	9.8e-01	37.3%	(14.0%)	1.3	5.3e-01

Intergenic	23.9%	(10.6%)	0.5	3.5e-02	19.6%	(14.1%)	0.4	2.2e-02
Ulcerative colitis ( $h^2 = 0.5$ )	Genotyped $h_g^2 = 0.17$ (0.017)				Imputed $h_g^2 = 0.14$ (0.016)			
Function	% $h_g^2$	(s.e.)	Enrichment	P-value	% $h_g^2$	(s.e.)	Enrichment	P-value
Coding	4.7%	(2.5%)	6.2	1.2e-01	7.6%	(5.9%)	14.5	2.3e-01
UTR	4.3%	(2.6%)	4.5	2.1e-01	-1.4%	(5.7%)	-1.7	7.0e-01
Promoter	8.7%	(3.7%)	4.0	7.3e-02	23.8%	(7.9%)	10.6	6.5e-03
DHS	43.3%	(10.9%)	1.9	6.5e-02	93.5%	(19.4%)	6.0	6.0e-05
Intron	21.2%	(7.6%)	0.8	4.5e-01	-5.6%	(11.5%)	-0.2	2.8e-03
Intergenic	17.9%	(8.7%)	0.4	1.1e-03	-18.0%	(12.4%)	-0.3	1.5e-08

**Table S6.**  $h_g^2$  from narrowed DHS regions. DHS regions were narrowed (to the center of the region) to achieve set % of genome, and  $h_g^2$  estimates are reported from a single DHS component (univar) as well as jointly with the five other main components.

% genome	% $h_g^2$ univar	Joint with main categories		
		% $h_g^2$ (se)	enrichment (se)	P-value
1%	0.610	0.198 (0.040)	18.094 (3.655)	2.91e-06
5%	0.853	0.415 (0.070)	7.971 (1.335)	1.76e-07
10%	0.948	0.704 (0.073)	6.884 (0.717)	2.35e-16
16% (all DHS)	0.985	0.795 (0.066)	5.072 (0.421)	3.64e-22

**Table S7. Constrained REML estimate of  $h_g^2$ .** Comparison of constrained analysis (where components estimating  $h_g^2$  below zero are dropped from the analysis) and the standard un-constrained results. All values computed from meta-analysis over 11 traits.

Category	Constrained			Standard		
	fraction $h_g^2$ (se)	enrichment (se)	PV	fraction $h_g^2$ (se)	enrichment (se)	PV
Coding	0.052 (0.019)	9.521 (3.418)	1.27e-02	0.075 (0.020)	13.838 (3.673)	4.74e-04
UTR	0.053 (0.019)	6.801 (2.443)	1.76e-02	0.066 (0.020)	8.417 (2.596)	4.28e-03
Promoter	0.069 (0.025)	3.126 (1.109)	5.52e-02	0.062 (0.026)	2.792 (1.168)	1.25e-01
DHS	0.710 (0.064)	4.532 (0.407)	3.82e-18	0.795 (0.066)	5.072 (0.421)	3.64e-22
Intron	0.061 (0.038)	0.211 (0.131)	1.74e-09	0.015 (0.039)	0.053 (0.137)	5.48e-12
Intergenic	0.046 (0.039)	0.088 (0.075)	9.68e-34	-0.031 (0.040)	-0.059 (0.078)	2.84e-42

**Table S8. Comparison of analytical and jack-knife %  $h_g^2$  from genotyped SNPs.** For each trait and functional category, the %  $h_g^2$  and standard error (in parentheses) is shown from a the standard REML and a weighted block-jackknife dropping each chromosome in turn. Results from meta-analysis for each method shown at the bottom, with p-values for enrichment below each entry.

Phenotype	Coding	DHS	Promoter	UTR	Intron	Intergenic
SP (REML)	0.020 (0.029)	0.376 (0.133)	0.074 (0.044)	0.025 (0.031)	0.266 (0.094)	0.239 (0.106)
SP (jkknife)	0.024 (0.027)	0.368 (0.168)	0.085 (0.047)	0.022 (0.019)	0.258 (0.143)	0.244 (0.088)
AS (REML)	0.069 (0.048)	0.418 (0.161)	0.052 (0.057)	0.114 (0.046)	0.149 (0.117)	0.198 (0.127)
AS (jkknife)	0.086 (0.048)	0.419 (0.188)	0.040 (0.057)	0.102 (0.052)	0.115 (0.149)	0.238 (0.112)
MS (REML)	0.064 (0.017)	0.331 (0.053)	0.061 (0.020)	0.039 (0.014)	0.242 (0.040)	0.264 (0.042)
MS (jkknife)	0.073 (0.023)	0.339 (0.076)	0.050 (0.021)	0.046 (0.012)	0.235 (0.034)	0.258 (0.068)
UC (REML)	0.047 (0.025)	0.433 (0.109)	0.087 (0.037)	0.043 (0.026)	0.212 (0.076)	0.179 (0.086)
UC (jkknife)	0.045 (0.027)	0.425 (0.105)	0.085 (0.039)	0.045 (0.028)	0.223 (0.069)	0.177 (0.077)
BD (REML)	0.035 (0.024)	0.340 (0.103)	-0.010 (0.033)	0.036 (0.025)	0.229 (0.080)	0.370 (0.089)
BD (jkknife)	0.030 (0.027)	0.321 (0.129)	-0.021 (0.035)	0.047 (0.022)	0.245 (0.088)	0.377 (0.093)
CAD (REML)	0.017 (0.032)	0.411 (0.154)	0.045 (0.052)	0.056 (0.037)	0.245 (0.120)	0.226 (0.138)
CAD (jkknife)	0.018 (0.025)	0.432 (0.137)	0.048 (0.054)	0.058 (0.039)	0.225 (0.105)	0.220 (0.134)
CD (REML)	0.037 (0.025)	0.584 (0.119)	0.073 (0.040)	-0.008 (0.025)	0.149 (0.088)	0.165 (0.103)
CD (jkknife)	0.036 (0.025)	0.619 (0.113)	0.071 (0.050)	0.005 (0.029)	0.134 (0.107)	0.133 (0.117)
HT (REML)	0.062 (0.029)	0.283 (0.117)	0.049 (0.042)	0.055 (0.030)	0.194 (0.094)	0.356 (0.105)
HT (jkknife)	0.062 (0.027)	0.319 (0.110)	0.058 (0.052)	0.057 (0.026)	0.210 (0.083)	0.293 (0.116)
RA (REML)	-0.006 (0.049)	0.464 (0.234)	0.019 (0.076)	0.071 (0.057)	0.065 (0.189)	0.388 (0.201)
RA (jkknife)	-0.017 (0.037)	0.444 (0.325)	-0.007 (0.085)	0.069 (0.063)	0.063 (0.193)	0.443 (0.241)
T1D (REML)	0.079 (0.046)	0.282 (0.180)	0.110 (0.067)	0.051 (0.044)	0.367 (0.147)	0.112 (0.171)
T1D (jkknife)	0.077 (0.050)	0.301 (0.158)	0.114 (0.076)	0.061 (0.054)	0.361 (0.103)	0.088 (0.161)
T2D (REML)	-0.020 (0.030)	0.694 (0.160)	-0.035 (0.047)	-0.007 (0.032)	0.261 (0.114)	0.107 (0.136)
T2D (jkknife)	-0.020 (0.041)	0.769 (0.146)	-0.030 (0.048)	-0.019 (0.040)	0.208 (0.160)	0.096 (0.180)
meta (REML)	0.040 (0.008) 2.59e-04	0.384 (0.033) 7.98e-06	0.050 (0.012) 1.94e-02	0.035 (0.008) 2.21e-03	0.226 (0.025) 6.40e-02	0.250 (0.028) 4.11e-13
meta (jkknife)	0.039 (0.009) 1.10e-03	0.418 (0.038) 1.50e-06	0.043 (0.013) 1.07e-01	0.040 (0.008) 6.45e-05	0.228 (0.024) 6.72e-02	0.238 (0.032) 1.78e-11

**Table S9. Comparison of analytical and jack-knife %  $h_g^2$  from imputed SNPs.** For each trait and functional category, the %  $h_g^2$  and standard error (in parentheses) is shown from a the standard REML and a weighted block-jackknife dropping each chromosome in turn. Results from meta-analysis for each method shown at the bottom, with p-values for enrichment below each entry.

Phenotype	Coding	DHS	Promoter	UTR	Intron	Intergenic
BD (REML)	0.049 (0.072)	0.346 (0.265)	-0.110 (0.093)	0.116 (0.076)	0.270 (0.153)	0.330 (0.162)
BD (jkknife)	0.029 (0.079)	0.244 (0.294)	-0.110 (0.119)	0.155 (0.086)	0.338 (0.173)	0.345 (0.172)
CAD (REML)	0.075 (0.125)	0.007 (0.468)	0.028 (0.160)	0.105 (0.130)	0.444 (0.275)	0.341 (0.272)
CAD (jkknife)	0.052 (0.113)	0.058 (0.598)	0.024 (0.163)	0.125 (0.103)	0.449 (0.352)	0.301 (0.307)
CD (REML)	0.192 (0.082)	1.517 (0.271)	-0.036 (0.095)	0.031 (0.076)	-0.309 (0.156)	-0.395 (0.173)
CD (jkknife)	0.201 (0.090)	1.506 (0.367)	-0.042 (0.106)	0.044 (0.088)	-0.289 (0.196)	-0.417 (0.176)
HT (REML)	0.255 (0.105)	0.938 (0.316)	-0.030 (0.118)	0.127 (0.095)	-0.324 (0.186)	0.034 (0.198)
HT (jkknife)	0.253 (0.096)	0.902 (0.431)	-0.020 (0.181)	0.122 (0.086)	-0.266 (0.169)	0.008 (0.261)
RA (REML)	0.014 (0.176)	1.627 (0.674)	0.283 (0.246)	0.212 (0.193)	-0.789 (0.451)	-0.346 (0.420)
RA (jkknife)	0.026 (0.213)	1.592 (0.952)	0.285 (0.218)	0.250 (0.204)	-0.826 (0.347)	-0.340 (0.460)
T1D (REML)	0.350 (0.161)	1.062 (0.425)	0.288 (0.183)	-0.018 (0.129)	-0.083 (0.260)	-0.599 (0.308)
T1D (jkknife)	0.370 (0.165)	0.992 (0.509)	0.290 (0.194)	0.004 (0.121)	-0.126 (0.314)	-0.528 (0.287)
T2D (REML)	0.025 (0.081)	0.638 (0.275)	-0.033 (0.102)	0.087 (0.085)	0.171 (0.174)	0.111 (0.172)
T2D (jkknife)	0.022 (0.063)	0.668 (0.164)	-0.048 (0.064)	0.084 (0.094)	0.165 (0.186)	0.110 (0.095)
SP (REML)	0.077 (0.066)	0.443 (0.228)	-0.097 (0.077)	0.008 (0.063)	0.373 (0.140)	0.196 (0.141)
SP (jkknife)	0.077 (0.067)	0.401 (0.186)	-0.063 (0.090)	0.007 (0.052)	0.373 (0.130)	0.206 (0.134)
MS (REML)	0.055 (0.029)	0.777 (0.094)	0.117 (0.040)	0.080 (0.031)	0.015 (0.057)	-0.045 (0.057)
MS (jkknife)	0.058 (0.026)	0.782 (0.144)	0.115 (0.052)	0.089 (0.039)	0.002 (0.080)	-0.048 (0.071)
AS (REML)	0.015 (0.104)	1.063 (0.334)	0.075 (0.135)	0.209 (0.120)	-0.236 (0.206)	-0.126 (0.202)
AS (jkknife)	0.019 (0.107)	1.065 (0.437)	0.073 (0.118)	0.193 (0.178)	-0.232 (0.265)	-0.120 (0.235)
UC (REML)	0.076 (0.059)	0.935 (0.194)	0.238 (0.079)	-0.014 (0.057)	-0.056 (0.115)	-0.180 (0.124)
UC (jkknife)	0.079 (0.058)	0.897 (0.235)	0.250 (0.100)	-0.043 (0.052)	-0.023 (0.123)	-0.161 (0.157)
meta (REML)	0.075 (0.020) 4.74e-04	0.795 (0.066) 3.64e-22	0.062 (0.026) 1.25e-01	0.066 (0.020) 4.28e-03	0.015 (0.039) 5.48e-12	-0.031 (0.040) 2.84e-42
meta (jkknife)	0.073 (0.019) 3.35e-04	0.710 (0.077) 5.45e-13	0.047 (0.029) 3.98e-01	0.057 (0.022) 2.25e-02	0.028 (0.047) 4.17e-08	-0.002 (0.043) 3.18e-33

**Table S10. Meta-analysis adjusted for shared controls.** For each functional category, the empirical inflation due to shared controls ( $\lambda_{GC}$ ) was estimated from random sampling. The raw meta-analysis estimate of  $h_g^2$ , standard error, and enrichment p-value is shown; followed by the corresponding  $\lambda_{GC}$  adjusted estimates.

Category	$\lambda_{GC}$	% $h_g^2$	se	p-value	adjusted se	adjusted p-value
Coding	1.26	7.5%	2.0%	4.74e-04	2.2%	1.83e-03
UTR	1.34	6.6%	2.0%	4.28e-03	2.4%	1.36e-02
Promoter	1.45	6.2%	2.6%	1.25e-01	3.1%	2.02e-01
DHS	1.32	79.5%	6.6%	3.64e-22	7.6%	3.74e-17
Intron	1.39	1.5%	3.9%	5.48e-12	4.7%	4.89e-09
Intergenic	1.70	-3.1%	4.0%	2.84e-42	5.3%	1.53e-25

**Table S11. Total liability-scale  $h_g^2$  from four inference methods.** For each trait, the total estimate of  $h_g^2$  is shown from the standard REML method and Haseman-Elston regression with and without included fixed-effects. Estimates were transformed to liability-scale using the given prevalence.

Phenotype	Prevalence	No fixed-effects		PCs as fixed-effects	
		REML (se)	Regression (se)	REML (se)	Regression (se)
BD	0.005	0.31 (0.033)	0.40 (0.034)	0.24 (0.035)	0.24 (0.035)
CAD	0.060	0.27 (0.061)	0.28 (0.059)	0.25 (0.062)	0.22 (0.059)
CD	0.001	0.18 (0.025)	0.22 (0.025)	0.17 (0.025)	0.20 (0.025)
HT	0.260	0.58 (0.097)	0.59 (0.093)	0.55 (0.098)	0.50 (0.093)
RA	0.005	0.10 (0.033)	0.11 (0.032)	0.09 (0.033)	0.08 (0.032)
T1D	0.005	0.14 (0.032)	0.15 (0.031)	0.13 (0.032)	0.13 (0.032)
T2D	0.080	0.50 (0.068)	0.62 (0.067)	0.42 (0.070)	0.43 (0.067)
SP	0.010	0.75 (0.013)	10.00 (0.021)	0.18 (0.024)	0.25 (0.055)
MS	0.001	0.29 (0.007)	2.91 (0.008)	0.17 (0.009)	0.21 (0.013)
AS	0.003	0.15 (0.027)	0.16 (0.026)	0.14 (0.027)	0.14 (0.026)
UC	0.001	0.15 (0.016)	0.15 (0.015)	0.14 (0.016)	0.14 (0.015)

**Table S12. Fraction of DHS  $h_g^2$  from four inference methods.** For each trait, the total estimate of  $h_g^2$  is shown from the standard REML method and Haseman-Elston regression with and without included fixed-effects.

Phenotype	Prevalence	No fixed-effects		PCs as fixed-effects	
		REML	Regression	REML	Regression
BD	0.005	0.48 (0.20)	0.63 (0.14)	0.35 (0.27)	0.43 (0.24)
CAD	0.060	-0.08 (0.44)	-0.05 (0.39)	0.01 (0.47)	-0.10 (0.49)
CD	0.001	1.46 (0.26)	1.49 (0.21)	1.52 (0.27)	1.58 (0.24)
HT	0.260	0.91 (0.29)	1.06 (0.26)	0.94 (0.32)	1.12 (0.31)
RA	0.005	1.37 (0.57)	1.38 (0.52)	1.63 (0.67)	1.76 (0.75)
T1D	0.005	1.21 (0.40)	1.35 (0.36)	1.06 (0.43)	1.27 (0.43)
T2D	0.080	0.70 (0.24)	0.70 (0.18)	0.64 (0.28)	0.52 (0.26)
SP	0.010	0.56 (0.06)	0.75 (0.00)	0.44 (0.23)	0.09 (0.39)
MS	0.001	0.72 (0.06)	0.79 (0.00)	0.78 (0.09)	0.91 (0.11)
AS	0.003	1.09 (0.31)	1.09 (0.28)	1.06 (0.33)	1.07 (0.33)
UC	0.001	0.91 (0.18)	1.00 (0.16)	0.94 (0.19)	1.03 (0.18)

**Table S13. Functional enrichment of main categories within DHS category.** The extended DHS category was sub-partitioned into five annotations, and  $h_g^2$  reported. % category reports the percent of main category covered by DHS. The remaining non-DHS category was significantly negative ( $P = 0.002$ ), likely due to underestimating standard errors.

Category	% category	% $h_g^2$	% DHS $h_g^2$ (se)	% DHS SNP	enrichment to DHS (se)	PV
DHS-Coding	27.4%	5% (1%)	5% (1%)	0.9%	5.30 (1.34)	1.35e-03
DHS-UTR	31.2%	5% (1%)	4% (1%)	1.4%	2.62 (0.93)	8.16e-02
DHS-Promoter	29.8%	9% (2%)	9% (2%)	3.9%	2.25 (0.47)	7.90e-03
DHS-Intron	NA	40% (3%)	35% (2%)	39.6%	0.87 (0.06)	3.74e-02
DHS-Intergenic	NA	51% (4%)	48% (2%)	54.2%	0.89 (0.04)	1.05e-02
non-DHS	NA	-16% (5%)	NA	NA	NA	NA

**Table S14. Cell-type and phenotype specific DHS enrichment.** Fold-enrichment of  $h_g^2$  relative to SNPs reported for cell-types DHSs observed as significant (without adjusting for 83 cell-types tested). Enrichment was measured in comparison to  $h_g^2$  at DHS regions, accounting for the background DHS enrichment. Results shown separately from meta-analysis of 6 autoimmune traits and 5 non-autoimmune traits.

Tissue type	Cell type	Autoimmune traits	Non-autoimmune traits
Fetal Kidney	Fetal Left Renal Cortex Cell	6.5 (7.2e-04)	1.0 (9.9e-01)
Blood	T Cell	5.8 (1.4e-05)	1.8 (3.5e-01)
Fetal Muscle	Fetal Back Muscle Cell	5.5 (1.0e-02)	2.3 (4.6e-01)
Fetal Kidney	Fetal Right Renal Pelvis	5.4 (4.3e-04)	0.9 (8.2e-01)
Bone Marrow	Blast Cell	5.1 (9.2e-04)	2.1 (2.9e-01)
Liver	Hliver Cell	4.5 (1.6e-03)	-0.6 (6.0e-02)
Bone Marrow	Monocyte CD14	4.3 (4.3e-04)	1.1 (8.2e-01)
Blood	CD8 Primary Cell	4.0 (1.7e-04)	0.9 (7.9e-01)
Bone Marrow	Erythroleukemic Cell	3.7 (1.9e-02)	0.5 (2.6e-01)
Blood	Leukemia Cells	3.5 (5.9e-05)	0.9 (4.5e-01)
Blood	Lymphoblastoid Cell	3.4 (3.1e-05)	1.2 (8.9e-01)
Blood	CD14 Primary Cell	2.3 (6.5e-03)	0.8 (9.7e-01)
Blood	CD4 Primary Cell	2.3 (3.2e-03)	1.0 (5.8e-01)
Fetal Thymus	Fetal Thymus Cell	2.3 (2.8e-03)	0.9 (6.7e-01)
Blood	Lymphocyte	1.9 (4.9e-02)	0.4 (9.2e-02)
Endothelium	Endothelial Cell	1.8 (2.8e-01)	-0.8 (7.1e-03)
Blood	CD34 Primary Cell	1.7 (1.7e-02)	0.3 (6.4e-02)
Kidney	Endothelial Cell	1.6 (3.1e-01)	-0.7 (8.6e-03)
Blood	Endothelial Cell	1.5 (2.3e-01)	0.1 (3.7e-02)
Embryo	Embryonic Stem Cells	-0.4 (3.2e-02)	1.1 (9.4e-01)

**Table S15. Components of heritability from regulatory elements in schizophrenia.**

A: GWAS chip + Exome chip					
Annotation	$h_g^2$ (se)	% $h_g^2$ (se)	% Non-coding SNPs	Enrichment (se)	P-Value
Coding (common)	0.049 (0.015)	NA	NA	NA	NA
Coding (rare)	0.037 (0.028)	NA	NA	NA	NA
UTR	0.003 (0.007)	1.1% (2.4%)	1.9%	0.59 (1.24)	7.4e-01
Promoter	0.006 (0.008)	2.2% (3.0%)	3.0%	0.73 (1.00)	7.8e-01
DHS	0.114 (0.023)	41.2% (8.0%)	25.7%	1.60 (0.31)	5.3e-02
Intron	0.083 (0.019)	30.2% (6.4%)	26.2%	1.15 (0.25)	5.3e-01
Intergenic	0.070 (0.023)	25.3% (7.4%)	43.2%	0.59 (0.17)	1.6e-02
B: GWAS chip					
Annotation	$h_g^2$ (se)	% $h_g^2$ (se)	% SNPs	Enrichment (se)	P-Value
Coding	0.014 (0.007)	4.3% (2.3%)	2.0%	2.15 (1.13)	3.1e-01
UTR	0.005 (0.007)	1.6% (2.1%)	1.9%	0.84 (1.12)	8.9e-01
Promoter	0.009 (0.008)	2.8% (2.6%)	2.9%	0.95 (0.90)	9.5e-01
DHS	0.118 (0.023)	37.8% (7.1%)	25.2%	1.50 (0.28)	7.3e-02
Intron	0.092 (0.019)	29.5% (5.8%)	25.7%	1.15 (0.22)	5.1e-01
Intergenic	0.075 (0.023)	24.0% (6.6%)	42.4%	0.57 (0.16)	5.7e-03
C: 1000G imputed + Exome chip					
Annotation	$h_g^2$ (se)	% $h_g^2$ (se)	% Non-coding SNPs	Enrichment (se)	P-Value
Coding (common)	0.050 (0.016)	NA	NA	NA	NA
Coding (rare)	0.035 (0.028)	NA	NA	NA	NA
UTR	0.030 (0.016)	11.0% (5.9%)	0.8%	13.26 (7.08)	8.3e-02
Promoter	-0.017 (0.019)	-6.1% (7.0%)	2.3%	-2.63 (2.99)	2.3e-01
DHS	0.144 (0.059)	53.0% (20.4%)	16.9%	3.13 (1.21)	7.7e-02
Intron	0.044 (0.032)	16.0% (11.8%)	28.7%	0.56 (0.41)	2.8e-01
Intergenic	0.071 (0.035)	26.1% (12.6%)	51.2%	0.51 (0.25)	4.7e-02
D: 1000G imputed					
Annotation	$h_g^2$ (se)	% $h_g^2$ (se)	% SNPs	Enrichment (se)	P-Value
Coding	0.056 (0.014)	17.6% (4.8%)	0.4%	45.89 (12.43)	3.1e-04
UTR	0.023 (0.015)	7.2% (4.7%)	0.8%	8.66 (5.68)	1.8e-01
Promoter	-0.024 (0.018)	-7.7% (5.7%)	2.3%	-3.31 (2.47)	8.2e-02
DHS	0.169 (0.055)	53.6% (16.4%)	16.9%	3.18 (0.97)	2.5e-02
Intron	0.025 (0.030)	7.8% (9.5%)	28.6%	0.27 (0.33)	2.8e-02
Intergenic	0.068 (0.032)	21.6% (10.1%)	51.0%	0.42 (0.20)	3.7e-03

**Table S16. Functional enrichment from GWAS hits.** The single top genome-wide significant SNP from each corresponding 1MB locus in the analyzed cohorts was identified, and category enrichment relative to total number of SNPs in the category was computed (over all traits).

Category	% top SNPs	% SNPs	enrichment
Coding	1.7%	0.5%	3.16
UTR	1.7%	0.8%	2.20
Promoter	2.3%	2.2%	1.04
DHS	14.3%	15.7%	0.91
Intron	30.7%	28.8%	1.07
Intergenic	49.3%	52.0%	0.95

**Table S17. BLUP prediction accuracy in PGC.** Prediction  $R^2$  and significance is reported for GBLUPs estimated from six functional categories jointly in 10-fold cross-validation. Univariate  $R^2$  column reports the accuracy of a 1-dof predictor from each of the component individually. Step-wise  $R^2$  column reports the accuracy of a multiple-dof prediction with each component added as an additional predictor in turn. Step-wise PV column reports p-value from the newly added predictor. Multivariate PV reports p-value from each predictor in the final 6-dof prediction model. In all instances, principal components were included as additional fixed-effects and subtracted from prediction  $R^2$ .

Component	Univariate $R^2$	Step-wise $R^2$	Step-wise PV	Multivariate PV
DHS	0.055	0.055	4.24e-104	7.49e-12
Intron	0.034	0.056	1.60e-03	2.83e-04
Intergenic	0.031	0.059	8.50e-07	6.22e-07
UTR	0.021	0.062	1.05e-07	7.34e-07
Promoter	0.016	0.062	3.46e-01	2.42e-01
Coding	0.009	0.062	2.24e-01	2.24e-01

**Table S18. Summary of exome-chip data.** Number of polymorphic variants by coding class and sub-cohort in the Swedish schizophrenia samples.

Variant class	Homogenous	All
All coding	104,240	110,331
Singleton coding	19,860	19,329
Rare coding (MAF < 0.01, non-singleton)	64,040	70,569
Common coding (MAF $\geq$ 0.01)	20,340	20,433

**Table S19. Components of heritability of Schizophrenia from exome chip.** Estimates of  $h_g^2$  are reported from variance components in the homogenous Swedish sub-population as well as all samples. Top panel shows estimates (without accounting for shared variance due to LD between classes) in All samples, homogenous Swedish sub-population, and LD-adjusted estimates from the homogenous Swedish sub-population. Bottom panel shows corresponding joint estimates accounting for shared variance due to LD. In bottom panel, P-Values from a likelihood ratio test on the corresponding component are shown below each row.

Variant class (and SNPs in LD)	All $h_g^2$ (se)	Hom. $h_g^2$ (se)	Hom. $h_{gLD}^2$ (se)
All	0.307 (0.027)	0.366 (0.038)	0.370 (0.040)
GWAS chip	0.273 (0.020)	0.314 (0.028)	0.317 (0.042)
Exome chip	0.116 (0.022)	0.157 (0.032)	0.158 (0.034)
Variant class (exclusive)	All $h_g^2$ (se) P-Value	Hom. $h_g^2$ (se) P-Value	Hom. $h_{gLD}^2$ (se) P-Value
GWAS chip	0.242 (0.020)	0.282 (0.029)	0.291 (0.028)
Exome chip	0.065 (0.021) $2.0 \times 10^{-6}$	0.084 (0.031) $2.0 \times 10^{-3}$	0.079 (0.034) $1.2 \times 10^{-2}$
Exome chip (rare)	0.014 (0.019) $2.1 \times 10^{-1}$	0.040 (0.028) $7.7 \times 10^{-2}$	0.037 (0.029) $1.0 \times 10^{-1}$
Exome chip (common)	0.051 (0.011) $5.2 \times 10^{-7}$	0.044 (0.015) $1.3 \times 10^{-3}$	0.042 (0.017) $7.7 \times 10^{-3}$

**Table S20. Theoretical entropy of functional partitions.** Normalized probability of a SNP being causal, as well as the resulting entropy is reported for five enrichment types observed in the real data.

Enrichment	Coding	DHS	Promoter	UTR	Intron	Intergenic	Entropy (H)
Promoter (imputed)	0.00%	2.35%	0.14%	0.01%	7.94%	25.98%	0.65
Coding (imputed)	0.04%	2.28%	0.05%	0.01%	7.69%	25.17%	0.64
All categories (genotyped)	0.02%	6.02%	0.11%	0.03%	6.49%	13.03%	0.62
DHS (imputed)	0.00%	12.45%	0.01%	0.00%	2.02%	6.60%	0.52
All categories (imputed)	0.04%	12.45%	0.14%	0.05%	0.44%	-1.59%	0.30

**Table S21. Empirical and analytical standard error of partitioned  $h_g^2$ .** Over 1,000 simulations for each of three disease architectures, the empirical standard deviation and average REML analytical standard error is reported for each functional category.

Genotyped:						
Category	causal MAF < 0.50		causal MAF < 0.05		causal MAF <sub>DHS</sub> < 0.05	
	empirical sd	REML se	empirical sd	REML se	empirical sd	REML se
Coding	0.009	0.008	0.011	0.010	0.011	0.010
UTR	0.009	0.009	0.011	0.011	0.011	0.011
Promoter	0.015	0.015	0.017	0.016	0.016	0.016
DHS	0.059	0.053	0.050	0.051	0.051	0.051
Intron	0.047	0.047	0.041	0.042	0.042	0.042
Intergenic	0.058	0.058	0.050	0.050	0.051	0.050
Imputed:						
Category	causal MAF < 0.50		causal MAF < 0.05		causal MAF <sub>DHS</sub> < 0.05	
	empirical sd	REML se	empirical sd	REML se	empirical sd	REML se
Coding	0.033	0.032	0.033	0.032	0.032	0.032
UTR	0.033	0.033	0.033	0.033	0.032	0.033
Promoter	0.042	0.041	0.042	0.041	0.044	0.041
DHS	0.124	0.124	0.125	0.124	0.126	0.124
Intron	0.069	0.068	0.069	0.068	0.067	0.069
Intergenic	0.077	0.075	0.073	0.075	0.077	0.075

**Table S22. Fraction of simulated common non-coding heritability inferred by coding variants.** Phenotypes were simulated using 5,000 randomly selected causal variants from GWAS-chip non-coding SNPs with  $h_g^2 = 0.5$  and inferred using variance-components from exome coding SNPs only. Bottom panel shows results when a third variance-component corresponding to non-coding variants is estimated jointly in the model. Values reported represent the fraction of simulated heritability inferred averaged over 50 trials (with standard error in parenthesis).

Joint GRM	$\hat{h}_g^2$ (se)	$\hat{h}_{gLD}^2$ (se)
Common coding	10.7% (0.7%)	11.8% (0.9%)
Rare coding (non-singleton)	1.7% (1.6%)	0.7% (2.0%)
Joint GRM + non-coding	$\hat{h}_g^2$ (se)	$\hat{h}_{gLD}^2$ (se)
Common coding	-1.2% (0.7%)	-1.1% (0.9%)
Rare coding (non-singleton)	-0.6% (1.7%)	-2.3% (2.1%)

**Table S23.  $\hat{h}_g^2$  of phenotypes simulated from coding variants.** Quasi-in infinitesimal phenotypes were simulated from either rare coding ( $f \leq 0.01$ ) or common coding ( $f > 0.01$ ) variants.  $\hat{h}_g^2$  inferred from different classes of GRMs is shown, with standard error over 10 trials in parenthesis. Lower panel shows results from multiple GRMs fit jointly, with bolded GRM corresponding to the reported variance-component estimate.

GRM genotypes	Causal variants	
	Rare coding	Common coding
non-coding	0.051 (0.012)	0.426 (0.006)
rare coding	0.509 (0.011)	0.043 (0.015)
common coding	0.024 (0.003)	0.514 (0.008)

Joint GRM genotypes	Causal Variants	
	Rare coding	Common coding
rare coding + non-coding	0.486 (0.003)	0.002 (0.001)
common coding + non-coding	0.025 (0.002)	0.485 (0.003)
rare coding + common coding	0.486 (0.004)	0.001 (0.001)
rare coding + <u>common coding</u>	0.000 (0.001)	0.482 (0.004)

**Table S24.** Joint  $h_g^2$  from simulated phenotype in Swedish schizophrenia cohort.

Simulated $h_g^2$			Jointly inferred $\hat{h}_g^2$ (se)		
rare coding	common coding	all non-coding	rare coding	common coding	all non-coding
0.25	0.25	0.25	0.247 (0.003)	0.262 (0.002)	0.256 (0.003)

**Table S25. Collapsed  $\hat{h}_g^2$  of phenotypes simulated from non-coding variants.** An infinitesimal trait with  $h_g^2 = 0.50$  was simulated from non-coding variants and  $\hat{h}_g^2$  was inferred from coding variants collapsed below designated minor allele frequency  $f_{\max}$ . Mean and standard error are reported over 50 random trials.

GRM	$f_{\max}$				
	Singleton	0.001	0.005	0.010	0.050
Collapsed	-0.009 (0.002)	-0.002 (0.002)	-0.002 (0.003)	-0.000 (0.003)	0.009 (0.004)
<u>Collapsed + non-coding</u>	-0.007 (0.002)	-0.004 (0.002)	-0.004 (0.003)	-0.004 (0.003)	0.001 (0.003)

**Table S26. Collapsed  $\hat{h}_g^2$  of phenotypes simulated from rare coding variants.** A quasi-infinitesimal trait was simulated from specified exome-wide causal fraction of coding variants and varying  $f_{\max}$  and total  $h_g^2 = 0.5$ . Effect-sizes were sampled from a standard normal distribution on the normalized-variant scale or the allelic-variant scale, and forced to be uni-directional within each gene. The collapsed  $\hat{h}_g^2$  was then estimated from coding variants at the given  $f_{\max}$ . No more than half of the true  $h_g^2$  can be recovered from collapsing under any disease architecture.

$f_{\max}$	Effect distribution	Fraction causal			
		100%	50%	10%	1%
0.001	Uniform	0.49 (0.002)	0.33 (0.003)	0.21 (0.002)	0.17 (0.005)
	Allelic	0.39 (0.003)	0.28 (0.003)	0.20 (0.003)	0.17 (0.007)
	Normalized	0.33 (0.002)	0.22 (0.003)	0.16 (0.002)	0.16 (0.006)
0.005	Uniform	0.47 (0.002)	0.33 (0.005)	0.22 (0.002)	0.19 (0.006)
	Allelic	0.37 (0.003)	0.28 (0.004)	0.21 (0.004)	0.18 (0.007)
	Normalized	0.28 (0.003)	0.19 (0.004)	0.14 (0.002)	0.14 (0.006)
0.010	Uniform	0.47 (0.003)	0.34 (0.005)	0.24 (0.002)	0.20 (0.006)
	Allelic	0.38 (0.002)	0.29 (0.006)	0.22 (0.003)	0.20 (0.007)
	Normalized	0.24 (0.004)	0.17 (0.003)	0.13 (0.002)	0.15 (0.007)
0.050	Uniform	0.42 (0.003)	0.35 (0.006)	0.27 (0.003)	0.23 (0.008)
	Allelic	0.35 (0.003)	0.30 (0.006)	0.28 (0.003)	0.23 (0.010)
	Normalized	0.22 (0.003)	0.16 (0.005)	0.12 (0.002)	0.14 (0.006)

**Table S27.** Likelihood ratio of collapsed vs. non-collapsed  $\hat{h}_g^2$  for phenotypes simulated from rare coding variants.

$f_{\max}$	Effect distribution	Fraction causal			
		100%	50%	10%	1%
0.001	Uniform	1.51	0.80	0.40	0.31
	Allelic	1.00	0.63	0.38	0.31
	Normalized	0.77	0.44	0.27	0.26
0.005	Uniform	1.54	0.92	0.49	0.42
	Allelic	1.12	0.70	0.46	0.39
	Normalized	0.72	0.41	0.24	0.26
0.010	Uniform	1.58	0.97	0.56	0.45
	Allelic	1.14	0.76	0.51	0.46
	Normalized	0.57	0.34	0.22	0.29
0.050	Uniform	1.31	0.96	0.72	0.59
	Allelic	0.97	0.80	0.73	0.62
	Normalized	0.48	0.31	0.20	0.26

**Table S28. Collapsed-variant  $\hat{h}_g^2$  of Schizophrenia from exome chip.** Estimates of heritability from gene-based collapsed variants computed in two sub-groups of Swedish samples with increasing allele frequency thresholds. Analytical standard error reported in parenthesis.

Coding $f_{\max}$	Homogenous	All
Singleton	0.000 (0.007)	0.000 (0.004)
0.001	0.000 (0.009)	0.000 (0.006)
0.005	0.000 (0.010)	0.004 (0.007)
0.010	0.000 (0.011)	0.006 (0.008)
0.050	0.025 (0.013)	0.031 (0.009)

**Table S29. Components of heritability for known Schizophrenia loci.**  $h_g^2$  for multiple joint estimates at known schizophrenia loci are reported for the underlined component in the homogenous Swedish cohort.

Joint GRM:	$h_g^2$ (se)
<u>known,non-coding</u> + non-coding	0.018 (0.004)
<u>known,non-coding</u> + <u>non-coding</u>	0.287 (0.028)
<u>known,coding</u> + known,non-coding + non-coding	0.006 (0.004)
known,coding + <u>known,non-coding</u> + non-coding	0.018 (0.004)
known,coding + known,non-coding + <u>non-coding</u>	0.286 (0.028)