

Supplementary table 1. Group Characteristics.

| | Discovery | Replication 1 | Replication 2 |
|----------------------------|-------------------|--------------------|--------------------|
| Sex | | | |
| Female (N) | 466 | 202 | 337 |
| Male (N) | 141 | 77 | 0 |
| M:F ratio | 0.30 | 0.38 | 0 |
| Group | | | |
| MS Case (N) | 208 | 140 | 235 |
| Non-MS Control (N) | 402 | 139 | 102 |
| Case:Control ratio | 0.52 | 1.01 | 2.30 |
| Age | | | |
| Mean (\pm SD) | 38.8 (\pm 9.4) | 41.2 (\pm 11.2) | 51.8 (\pm 11.0) |
| Smoker Status (cases only) | | | |
| Ever (N) | 131 | 71 | N/A |
| Never (N) | 75 | 69 | N/A |
| No data | 2 | 0 | N/A |

| | | | | | | | | | | |
|------------|----|----------|---------|-------|--------|----------|--------|----------|--------|----------|
| cg01311537 | 10 | 50386709 | TMEM273 | Body | -0.021 | 4.98E-08 | -0.017 | 7.78E-03 | -0.035 | 4.08E-03 |
| cg10778971 | 14 | 94577101 | IFI27 | 5'UTR | -0.02 | 4.43E-12 | -0.014 | 1.15E-03 | -0.014 | 9.12E-03 |

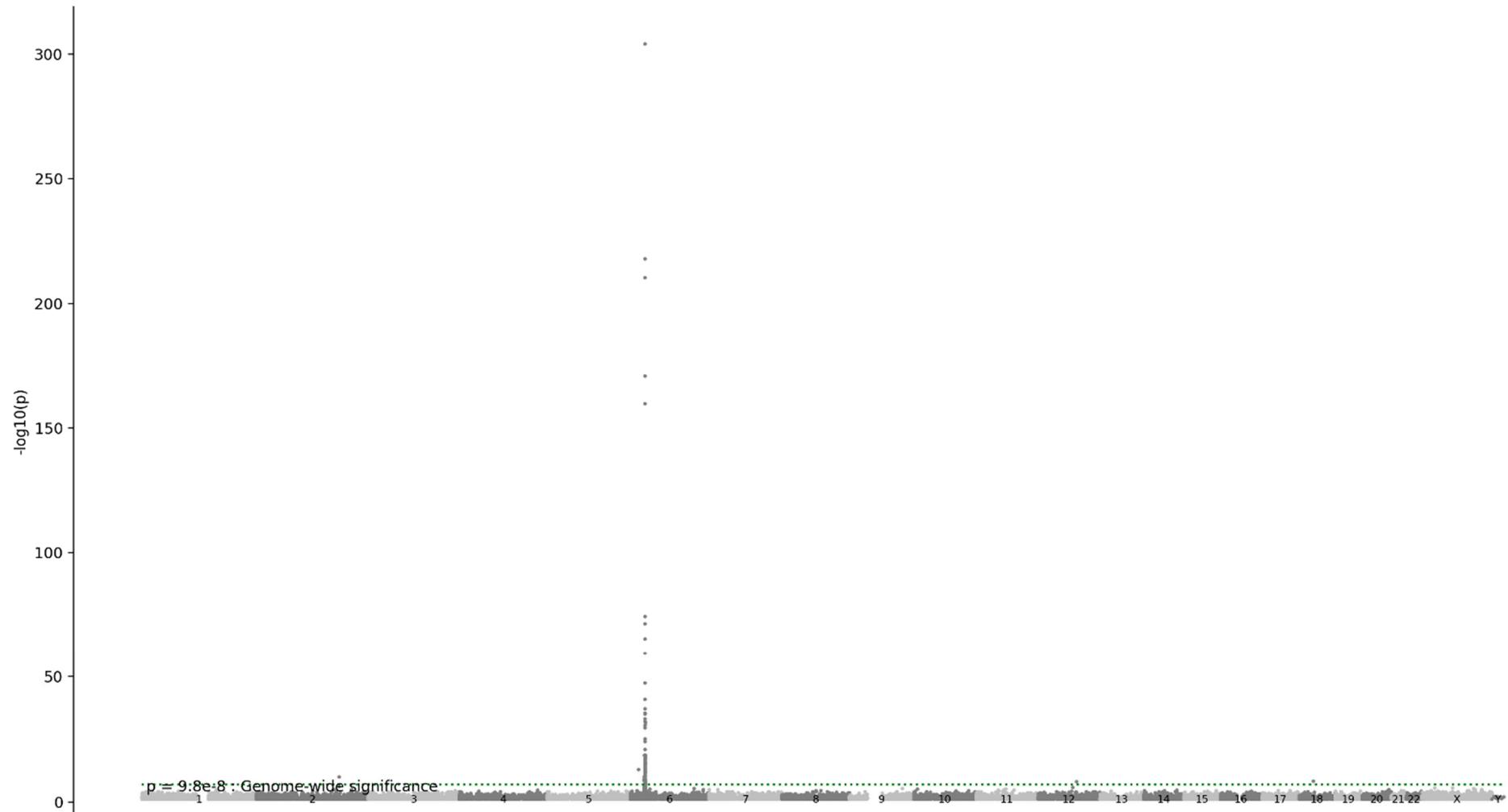
Supplementary Table 3 – IFN-related DMPs in Ausimmune before and after removal of IFN treated samples

| CpG | Chromosome | Position | Gene | Only Untreated Δβ | Only Untreated p-value | All Samples Δβ | All Samples p-value |
|------------|------------|-----------|--------|-------------------|------------------------|----------------|---------------------|
| cg01028142 | 2 | 7004578 | CMPK2 | -0.02 | 3.50E-07 | -0.036 | 6.28E-12 |
| cg01533966 | 1 | 90363165 | LRRC8D | 0.03 | 2.21E-11 | 0.03 | 1.41E-12 |
| cg10778971 | 14 | 94577101 | IFI27 | -0.01 | 2.06E-08 | -0.02 | 4.43E-12 |
| cg22930808 | 3 | 122281881 | PARP9 | -0.03 | 3.26E-04 | -0.043 | 6.66E-08 |

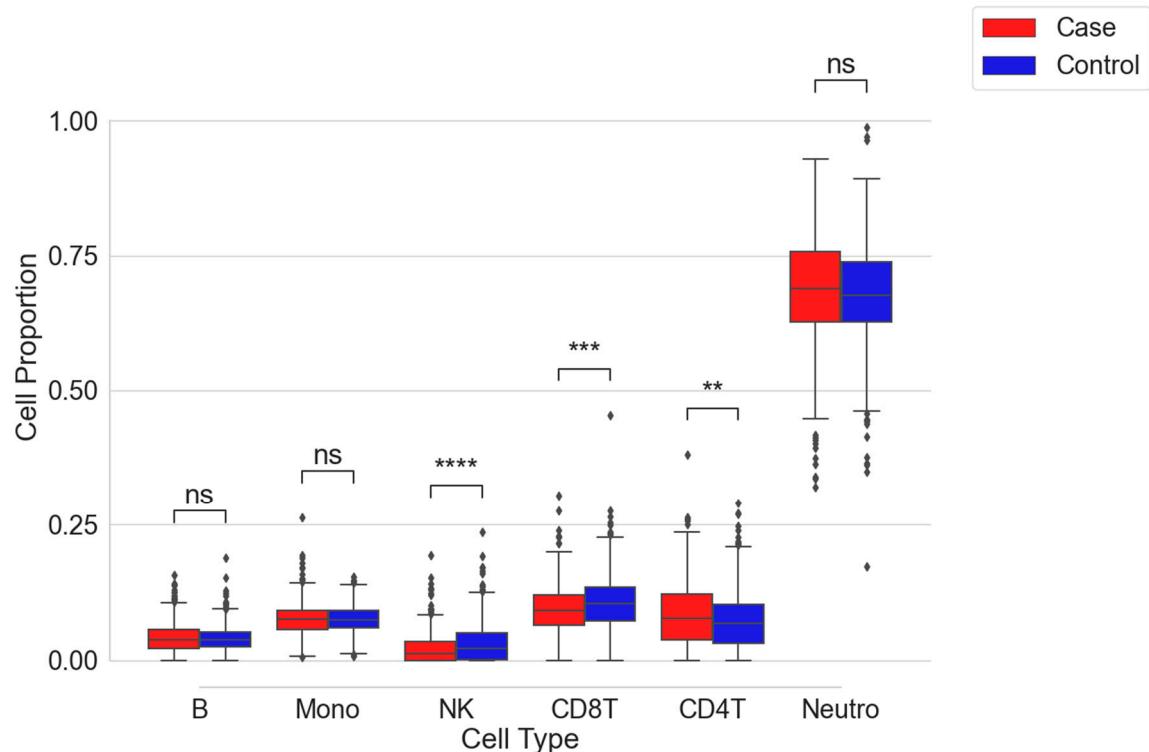
Supplementary Table 4: DMRs in the combined cohort

| Chromosome | Start | End | Width | Number of CpGs | Min Smoothed FDR | Maximum Difference | Mean Difference | Overlapping Genes | DMR Index |
|------------|----------|----------|-------|----------------|------------------|--------------------|-----------------|-------------------|-----------|
| chr6 | 32548321 | 32550067 | 1747 | 10 | | 0.161 | 0.051 | HLA-DRB1 | 1 |
| chr6 | 32551749 | 32552670 | 922 | 19 | | -0.167 | -0.077 | HLA-DRB1 | 2 |
| chr6 | 32553920 | 32556093 | 2174 | 5 | | 0.109 | 0.059 | HLA-DRB1 | 3 |

| | | | | | | | | | |
|------|----------|----------|------|----|--|--------|--------|----------|---|
| chr6 | 32557422 | 32558459 | 1038 | 5 | | 0.126 | 0.029 | HLA-DRB1 | 4 |
| chr6 | 32489203 | 32490444 | 1242 | 12 | | 0.182 | 0.056 | HLA-DRB5 | 5 |
| chr6 | 32520615 | 32523136 | 2522 | 11 | | 0.152 | 0.064 | HLA-DRB6 | 6 |
| chr6 | 32525805 | 32526702 | 898 | 12 | | 0.117 | 0.034 | HLA-DRB6 | 7 |
| chr6 | 32604564 | 32610971 | 6408 | 24 | | 0.113 | 0.043 | HLA-DQA1 | 8 |
| chr6 | 32632000 | 32636189 | 4190 | 40 | | -0.111 | -0.012 | HLA-DQB1 | 9 |

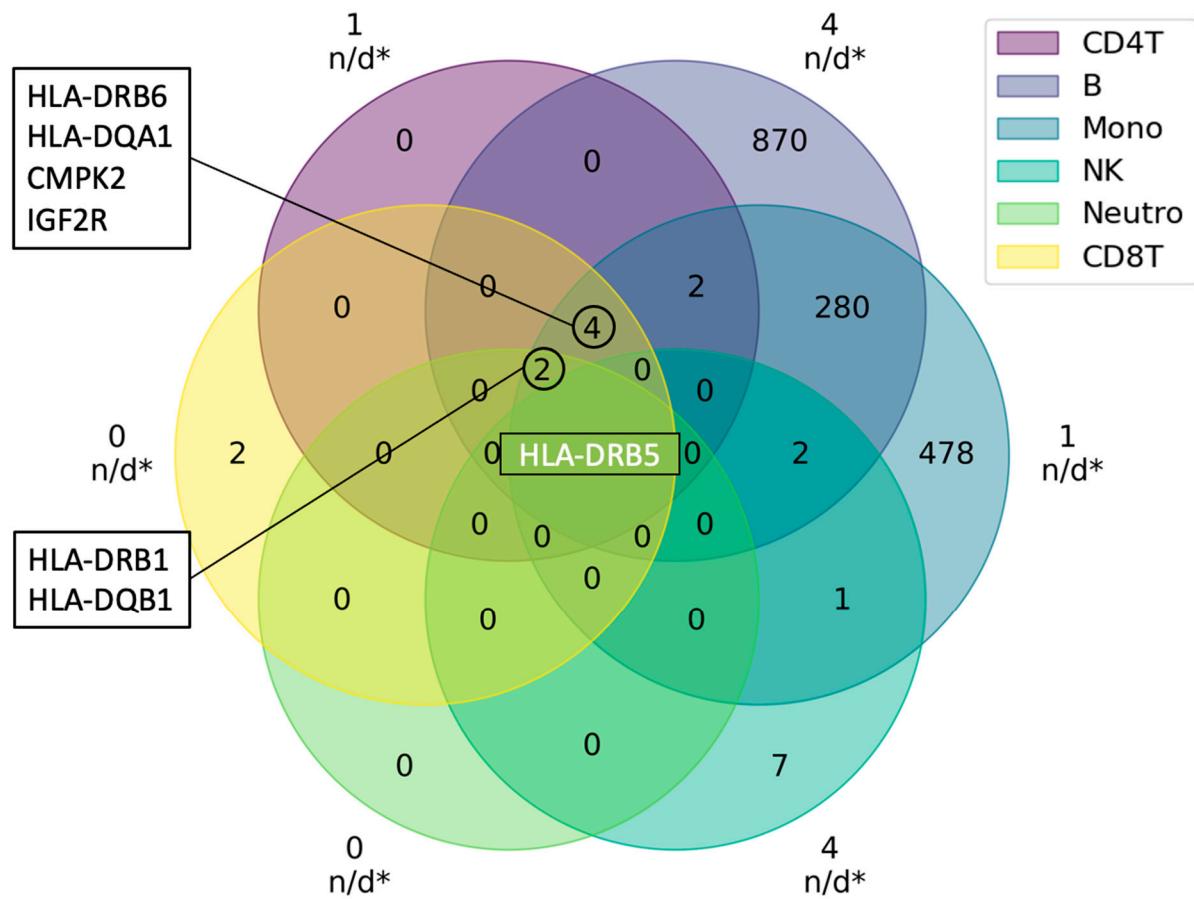


Supplementary figure 1: Manhattan plot showing the magnitude of the *HLA-DRB1* 15:01 Haplotype on methylation. Each dot represents the $-\log_{10}(p)$ -value of the ANOVA test between Risk Haplotype HLA-DRB1 15:01 (Presence/Absence) and CpG. Chromosomes are shown with alternating shades of grey)



Supplemental Figure 2: Cell proportion differences between cases and controls using the combined cohort

Tukey Box Plot showing mean and interquartile range of cases (blue) and controls (orange) in all datasets. Black diamonds indicate outliers. ** P<0.01, ***P<0.001, ****P<0.0001, ns = not significant.

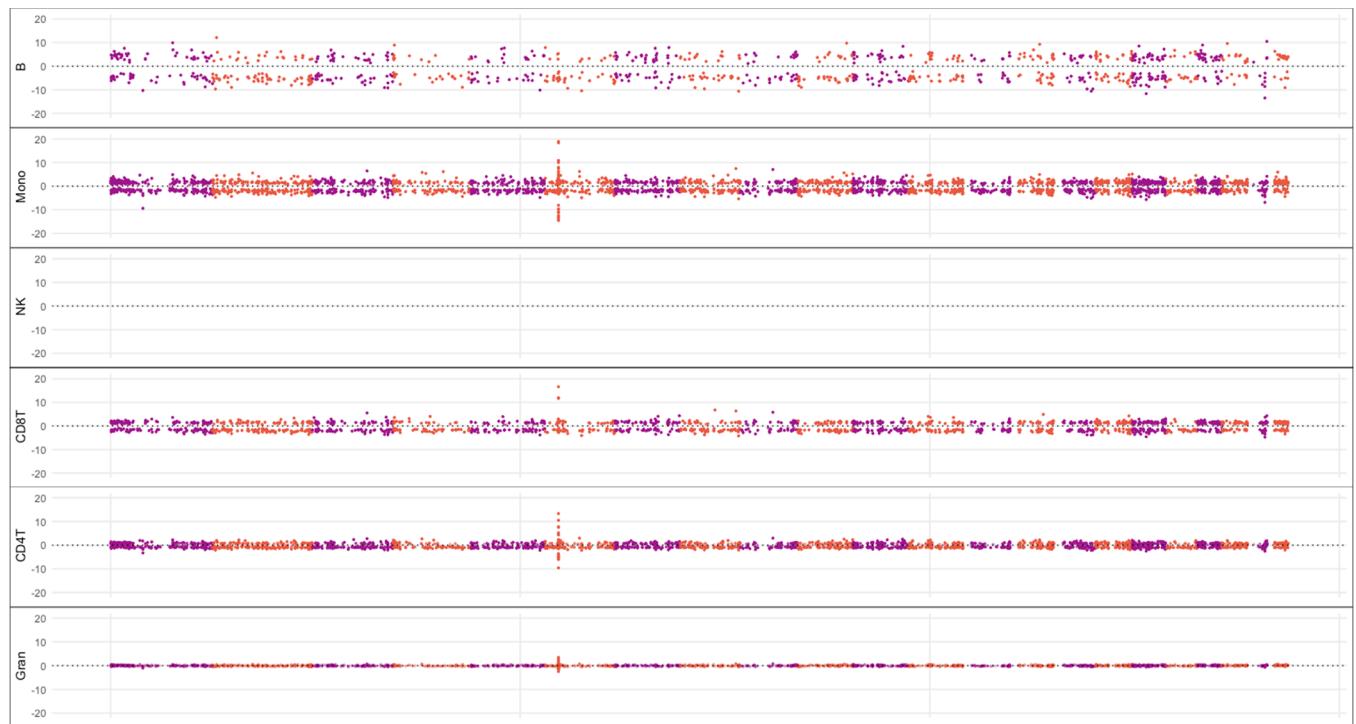


Supplementary Figure 3. Overlap of DMPs among cell subtypes. Venn diagram showing overlap of csDMPs in the combined cohort, between all the cell types. *denotes elements of set intersections that are not displayed. For example, only shared between CD4+T cells and NK cells.

a)

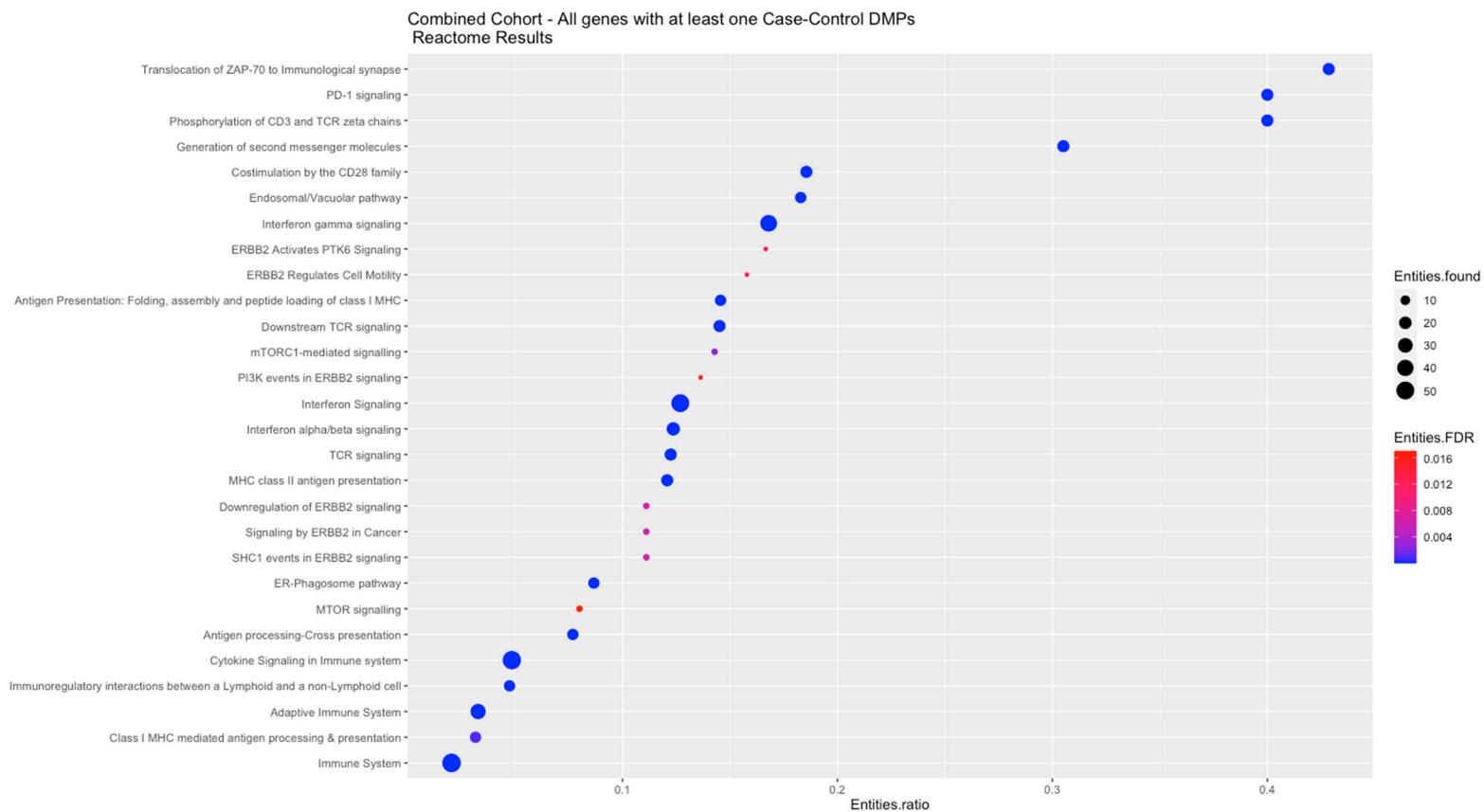
| | NK | B cell | Monocytes | Neutrophils | CD8T | CD4T |
|--------------|----|--------|-----------|-------------|------|------|
| Total | 0 | 924 | 1327 | 4 | 475 | 48 |
| Hypo | 0 | 517 | 816 | 1 | 361 | 23 |
| Hyper | 0 | 407 | 511 | 3 | 114 | 25 |

b)



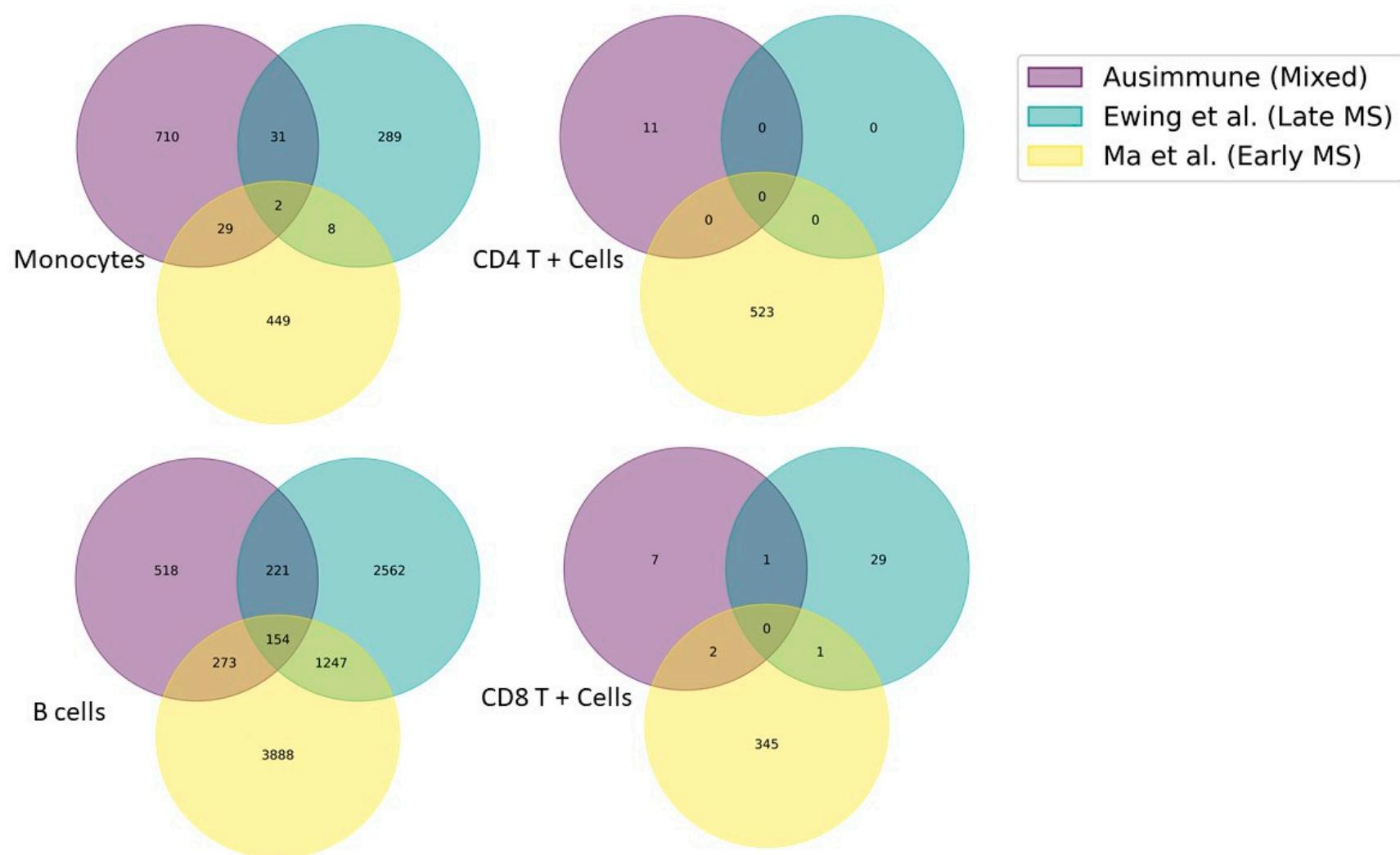
Supplementary Figure 4: Genome-wide cell-specific DNA methylation profile in discovery group only.

a) Total number of csDMPs by cell type and breakdown by hyper and hypomethylated. b) Manhattan plot representing genome-wide effect size for all csDMPs, by cell type. The Y axis represents the model estimate for effect size and X axis represents genome-coordinates, chromosomes are in chronological order and represented by alternating colors.



Supplementary Figure 5: Whole-Blood over-representation analysis

Using a ranked gene-list with 92 genes containing at least one DMP mapped to a gene with absolute $\Delta\beta$ above 2%. Y axis represents all pathways identified. X axis represents the gene ratio (number of entities in gene list vs number of entities in the pathway) for a specific pathway. Marker size represents the number of Entities. Colour represents significance.



Supplementary Figure 6: Overlap of Genes containing at least one csDMP identified in this study, Ewing et al. [47] and Ma et al. [33] Study.