- 1 Proteomic signatures for identification of impaired glucose tolerance
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20 Abstract

21 The implementation of recommendations for type 2 diabetes (T2D) screening and diagnosis focus on 22 measurement of HbA1c and fasting glucose. This approach leaves a large number of individuals with 23 isolated impaired glucose tolerance (iIGT), who are only detectable through oral glucose tolerance 24 tests (OGTTs), at risk of diabetes and its severe complications. We applied machine learning to 25 proteomic profiles of a single fasted sample from 11,546 participants of the Fenland study to test 26 discrimination of iIGT defined using gold standard OGTTs. We observed significantly improved 27 discriminative performance by adding only three proteins (RTN4R, CBPM, and GHR) to the best clinical 28 model (0.80 (0.79-0.86), p=0.004), which we validated in an external cohort. Increased plasma levels 29 of these candidate proteins were associated with an increased risk for future T2D in an independent 30 cohort and were also increased in individuals genetically susceptible to impaired glucose homeostasis 31 and T2D. Assessment of a limited number of proteins can identify individuals likely to be missed by 32 current diagnostic strategies and at high risk of T2D and its complications.

34 Introduction

35 Current clinical guidelines for type 2 diabetes (T2D) screening and diagnosis are based on glycated 36 haemoglobin (HbA1c) and fasting glucose (FG) levels for reasons of practicality, however alternative 37 tests can be used^{1,2}. Globally, over 7.5% of adults have impaired glucose tolerance $(IGT)^3$ with 38 increased prevalence reported in older individuals⁴ and specific ethnic groups, such as people from Southeast Asia⁵. A substantial proportion of people with IGT (28 – 86%)⁶⁻⁸ can only be identified 39 through oral glucose tolerance tests (OGTTs), which are inconvenient and time-consuming. Individuals 40 41 with isolated IGT (iIGT), that is, 2-hour plasma glucose (2hPG) ≥7.8 and < 11.1 mmol/L but normal HbA1c and fasting glucose, remain undetected by current T2D detection strategies⁹⁻¹² but are at very 42 43 high risk of developing diabetes (annualized T2D relative risk of 5.5 compared to normoglycemic individuals)¹³ and presenting with its severe micro- and macrovascular complications^{9-12,14}. Compared 44 45 to individuals with fasting hyperglycaemia, mortality is twice as high in the IIGT group over a period of 46 5 to 12 years^{15,16}.

Small proof-of-concept studies in cohorts of high-risk individuals have demonstrated the value of deep molecular profiling for early identification of pathways that are differentially regulated between individuals with and without insulin resistance^{17,18} and to guide its prediction¹⁹. Deep profiling of the plasma proteome at population scale has become possible through aptamer-based affinity assays²⁰. The systematic study of the circulating proteome promises to improve strategies for prediction and diagnosis¹⁸ as well as aetiological understanding, including identification of novel pathways leading to T2D and refinement of aetiological subtypes.

54 Because of the high global prevalence of IGT and iIGT, their severe complications, and the currently 55 unmet need of screening strategies that can identify iIGT without a challenge test, we used machine 56 learning to test whether large-scale proteomic profiling of a single fasted sample could identify 57 individuals with iIGT and improve current clinical models. We then tested whether the most 58 discriminatory proteins were affected by fasting status, to assess the feasibility of using non-fasted 59 samples to identify iIGT. To gain insights into IGT and iIGT aetiology, we 1) identified and characterised 60 biochemical, phenotypic, and anthropometric drivers of discriminatory proteins, 2) investigated 61 whether their plasma levels were associated with the risk of future T2D in an independent prospective 62 cohort with 521 incident T2D cases, and 3) tested the influence of genetic susceptibility to T2D or 63 related phenotypes on protein levels.

64 Results

We used an aptamer-based assay to target 4,775 distinct fasting plasma proteins by 4,979 aptamers in 11,546 participants (5,389 men and 6,157 women) without diagnosed diabetes from the

contemporary Fenland study²¹ (baseline visit in 2005-2015, mean age 48.5 years (7.5 s.d.), 67 68 Supplementary Table 1), as previously described¹⁸ (Methods). Participants completed a 75-gram 69 OGTT (Figure 1a). We defined isolated post challenge hyperglycaemia as $2hPG \ge 7.8 \text{ mmol/L}$ but HbA1c 70 <42mmol/mol and FG <6.1 mmol/L. This definition captured all participants with isolated IGT (2hPG 71 7.8-11.1mmol/L but HbA1c <42mmol/mol and FG <6.1 mmol/L) as well as participants with isolated 72 post-challenge hyperglycaemia in the diabetic range (2hPG \geq 11.1 mmol/L but HbA1c <42mmol/mol 73 and FG <6.1 mmol/L, N=117), i.e. high-risk individuals missed by standard FG and HbA1c testing. For 74 simplicity, we refer from here on to IGT (or iIGT) for all individuals with $2hPG \ge 7.8 \text{ mmol/L}$, without 75 specifically distinguishing post-challenge hyperglycaemia \geq 11.1 mmol/L. We used a least absolute 76 shrinkage and selection operator (LASSO) regression framework implemented as a three-step 77 approach, including independent feature selection (50% sample size), optimization (25%) and 78 validation (25%) to discriminate IGT (prevalence 6.7%) and iIGT (3.9%) based on fasting assessment of 79 4,775 proteins (targeted by 4,979 aptamers) (Figure 1b). We defined highly discriminatory proteins as 80 those selected in >80%, 90%, or 95% of random subsamples of the study population during feature 81 selection (Extended Data Figure 1).

83 Proteomic signatures to discriminate IGT and IIGT

84 We identified 65 and 68 proteins, respectively, that achieved an area under the receiver operating 85 characteristic curve (AUROC) (95% confidence interval) of 0.83 (0.80 – 0.86) and 0.77 (0.72 – 0.81) for 86 discrimination of IGT and iIGT in the independent validation set (Extended Data Figure 2, 87 **Supplementary Tables 2 and 3**). This represented a significantly better predictor when compared to 88 the performance of a T2D genetic risk score (T2D-GRS, AUROC_{IGT} 0.58 (0.52 – 0.63), AUROC_{IIGT} 0.54 89 (0.49 – 0.60)) (Figure 2a and b, and Extended Data Figure 3). Protein-based models further 90 outperformed the standard patient information-based model (based on the Cambridge Diabetes Risk 91 Score including age, sex, family history of diabetes, smoking status, prescription of steroid or 92 antihypertensive medication and body mass index (BMI)²² $(AUROC_{IGT} = 0.71 (0.67 - 0.75); AUROC_{IIGT}$ 93 = 0.71 (0.66 - 0.76)) and the standard clinical model that additionally included blood test results, that 94 is, FPG and HbA1c (AUROC_{IGT}= 0.78 (0.74 - 0.82); AUROC_{IIGT}=0.75 (0.70 - 0.80)) (Figure 2a and b, 95 Supplementary Table 4).

96 Considering a limited set of the most informative proteins that were identified by the feature selection 97 framework (Methods), discrimination was still superior to the standard clinical model adding only 8 proteins for IGT (AUROC_{IGT} 0.83 (0.80 – 0.86), p-value = 4.13×10^{-5} , Figure 2a, Supplementary Table 98 99 2) and 3 proteins for iIGT (AUROC_{iIGT} 0.80 (0.76 - 0.85), p-value = 0.004, Figure 2b, Supplementary 100 Table 3), including 2 proteins (Reticulon-4 receptor, Carboxypeptidase M) selected for both (Figure **2c, Supplementary Table 5** $^{23-33}$). The weights for the variables included in these final models are 101 102 available in Supplementary Table 6. We observed significant improvement over and above the clinical 103 model of similar magnitude in the independent Whitehall II (WHII) study (Supplementary Table 7 and 104 8, Extended Data Figure 4).

To identify participants with iIGT and IGT, respectively, we choose a cut-off for the clinical + protein model that optimized sensitivity (recall) at 0.70 and 0.71, which yielded a positive predicted value (precision) of 0.20 and 0.13, respectively. The net reclassification index was higher for the final iIGT model (14.5%) compared to IGT (6.5%), consistent with the current lack of informative predictors.

Of the 9 distinct proteins included in the 2 final models, 8 were not significantly affected by fasting status (**Methods**) with maximum postprandial fold changes ranging between 0.07 and 0.16; only HTRA1 showed some evidence of a post-prandial increase (maximum fold change= 0.15, pvalue=0.004, **Supplementary Table 9**).

Finally, we tested model performance de novo omitting the 3 most informative proteins to predict
iIGT. The novel model included 7 proteins and still performed significantly better than the best clinical
model (AUROC = 0.78 (0.73 – 0.83), p-value = 0.04, Extended Data Figure 5). This finding illustrates

redundancy in the protein biomarkers available to select from for iIGT prediction, providing practical benefits for clinical implementation, for example with regard to flexibility of prioritising choice of proteins more easily targeted by clinical chemistry assays, least affected by fasting status or sample handling.

120 Proteomically informed screening strategies

121 We calculated the numbers needed to screen (NNS) to determine how many OGTTs would need to be 122 performed to identify one participant with iIGT using a three-stage screening approach (Figure 3). We 123 stratified all Fenland individuals based on the patient-derived information model in the first instance 124 and based on their HbA1c levels and the 3-protein iIGT model in the second instance (Methods). 125 According to current guidelines², individuals at high predicted risk based on the patient-derived 126 information model, but HbA1c levels below cut-offs for prediabetes or T2D² would not be considered 127 for further testing (N Fenland = 4163, NNS = 14, Figure 3). Applying the clinical + 3-protein iIGT model 128 on this group enabled identification of a high-risk subgroup (N = 1739) in which application of an OGTT 129 should be considered, since the NNS was only 7 to identify one additional individual with iIGT (Figure 130 3, Supplementary Table 10). Hence, our proposed approach identified an additional >30% of 131 individuals that would be reclassified (as having prediabetes) and could be offered preventative 132 interventions, that is, a substantial proportion of high-risk individuals that would otherwise be missed 133 by current strategies. To test for potential bias in the NNS estimates arising from overfitting, we 134 applied the same screening algorithm in the test set only, which provided internal validation for the 135 estimates and results from the entire Fenland set (Extended Data Figure 6).

136 Characterisation of discriminatory proteins

137 To investigate whether increased genetic risk of diabetes and related metabolic risk factors affect 138 abundances of the identified proteins, we compared their differences in individuals with higher versus 139 lower genetic risk based on genetic risk scores (GRS) for T2D and related endophenotypes, including fasting glucose³⁴, fasting insulin³⁴, 2hPG³⁴, body mass index (BMI)³⁵ and T2D³⁶, using linear regression 140 141 models. We found evidence of significant, directional concordant associations between genetic 142 susceptibility to these phenotypes and plasma abundances for 4 of the 9 most predictive IGT and iIGT 143 proteins, (p-value < 0.001, Figure 4c). Plasma abundances of Growth hormone receptor (GHR), 144 Reticulon-4 receptor (RTN4R), Carboxypeptidase M (CBPM) and Serine protease HTRA1 (HTRA1) were 145 associated with genetic susceptibility to more than one of these phenotypes, including fasting insulin, 146 T2D and BMI.

147 The 3 most predictive iIGT proteins and 6 of the 8 most predictive IGT proteins were significantly 148 associated with higher measured concentrations of fasting and 2-hour glucose, and insulin. 149 Chondroadherin (CHAD) was the only protein inversely associated with all 4 measures. From the 150 remaining two IGT predictor proteins only Cartilage intermediate layer protein 2 (CILP2) was 151 significantly inversely associated with fasting glucose (p-values<0.001, Figure 3a). In the independent 152 prospective WHII cohort (N = 1,492, including 521 incident T2D cases, Supplementary Table 11), all 153 proteins were significantly associated with an increased risk of developing future T2D, except for 154 CHAD, which was inversely associated (p-value < 0.006, Figure 4b), and CILP2, which showed no 155 significant association. Effect sizes ranged from 0.88–1.51 (hazard ratio for T2D per s.d. difference in 156 the protein target) adjusting for age, sex, and BMI. Associations for HTRA1, GHR, and CBPM remained 157 significant even upon additional adjustment for fasting glucose, total triglycerides, HDL-cholesterol, 158 and lipid lowering medication (Supplementary Table 12).

159 Informative biomarkers are not only relevant to improve screening strategies but can inform 160 understanding of the separate and shared aetiologies of IGT and iIGT. Comparison of protein ranking 161 from IGT as opposed to iIGT feature selection revealed that most discriminatory proteins differed 162 strongly between the IGT and iIGT selections (Extended Data Figure 7) with only eleven proteins 163 achieving similarly high rankings for both outcomes, that is, being selected in >80% across random 164 subsets of the study population. The top two biological GO term processes differed between the 65-165 IGT protein signature ("proteolysis" and "cytokine-mediated signalling pathway", Supplementary 166 Table 13) and the 68-iIGT protein signature ("cartilage development", "collagen fibril organization", 167 Supplementary Table 14), however none were significantly enriched following Bonferroni adjustment 168 for multiple comparisons.

169 To identify potential differences in factors influencing these IGT and iIGT protein signatures, we 170 computed the proportion of variance in the first principal component of the 65-IGT and 68-iIGT protein 171 signatures explained by 24 biochemical, phenotypic, and anthropometric factors. Both signatures had 172 similarly large proportions of explained variance by glycaemic (5.2 – 37.8%) and anthropometric (25.1 173 -40.9%) measures, blood lipids (2.7 -33.1%), or an ultrasound-based score for hepatic steatosis (22.4 174 -24.5%) (Methods). Differences included the higher proportion of variance explained by C-reactive 175 protein and the lower proportion explained by ALT (a biomarker of liver injury) for the 65-IGT 176 compared to the 68-iIGT protein signature (CRP 30.2% vs 20.3% and ALT 14.7% vs 23.2%, respectively, 177 Extended Data Figure 8). Measures related to glucose metabolism (explaining up to 23.8% of the 178 variance) and adiposity (explaining up to 26.9 % of the variance) were identified as the main factors 179 explaining variance in the 9 predictive IGT or iIGT proteins included in the final prediction models. 180 Other protein specific factors included total triglycerides (explained up to 22.6% of GHR), HDL-181 cholesterol (up to 13.6% of RTN4R), measures of hepatic steatosis (liver score explained up to 15% of

- 182 GHR) and inflammation (up to 27.2% of HTRA1), as well as genetic variants in proximity of the relevant
- 183 protein-encoding gene (up to 11.3% of RTN4R) (Extended Data Figure 8).
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185 Long-term health outcomes associated with predicted iIGT

186 To explore the clinical consequences of isolated impaired glucose tolerance in the absence of an OGTT, 187 we performed an exploratory analysis in a random sub-cohort of the prospective EPIC-Norfolk study³⁷ 188 (N=753). We evaluated associations between predicted probabilities based on 1) the final clinical + 3-189 protein model, 2) the 3-protein model only, and 3) the 68-protein iIGT model with the onset of eight cardiometabolic diseases based on electronic-heath record linkage³⁸ (N incident cases 30-235; follow-190 191 up time between 18 – 19 years; Supplementary Table 15 - 16). All scores were significantly associated 192 with a greater risk of future T2D (52 incident T2D cases) at 5% false discovery rate (FDR). The iIGT final 193 clinical+3-protein score was further associated with cataracts and renal disease, possibly reflecting the 194 known association between chronically elevated 2hPG levels and micro- or macrovascular 195 complications. Predicted probabilities from the best performing 68-protein-based iIGT-model, showed 196 a nominally significant association for coronary artery disease (HR = 1.22, p-value = 0.03, CAD) and 197 peripheral artery disease (HR = 1.27, p-value = 0.04, PAD), T2D-related complications, although these 198 did not reach statistical significance when adjusting for multiple testing given the small number of 199 incident cases in this small exploratory cohort. We observed significant associations for individual 200 proteins with the risk of future T2D, with effect sizes comparable to those in the WHII study³⁹ (Figure 201 5).

We used proteomic measures done with a distinct proteomic technique, the Olink Explore panel⁴⁰ in 202 203 an independent study (random sub-cohort of the prospective EPIC-Norfolk study, N=602) to test 204 correlation of overlapping protein predictors and to validate some of our findings using an orthogonal 205 technique. We observed a high correlation between the SomaScan and Olink measurements for the 206 top three selected proteins (N=50, Spearman's r: GHR = 0.80, RTN4R = 0.70 and CBPM = 0.87, 207 Pearson's r: GHR = 0.80, RTN4R = 0.72 and CBPM = 0.82). In line with this, we replicated the previously 208 observed associations with an increased risk of incident T2D, including comparable effect sizes, and 209 further observed significant associations between the final clinical + 3-protein model and incident 210 cataracts, heart failure, and coronary heart disease (Extended Data Figure 9). These findings suggest 211 cross-platform transferability of our results.

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215 Discussion

Behavioural interventions in individuals with IGT have been shown to delay progression to T2D and reduce the risk of long term microvascular and macrovascular complications⁴¹. However, individuals with iIGT are likely to remain undiagnosed because the current implementation of recommendations for screening and diagnosing T2D does not focus on OGTTs, for reasons of practicality. People with iIGT are at high risk of developing T2D and its associated complications, and failure to identify them can lead to the development of severe and potentially irreversible complications of their unmanaged hyperglycaemia¹⁶.

223 By combining deep plasma proteomic profiling with machine learning, we developed models for 224 improved identification of IGT and iIGT and demonstrated that as few as 8 and 3 proteins, respectively, 225 provided significant improvement over established clinical predictors ²². We provided external 226 validation of the significant and substantial improvement achieved by the selected proteins over and 227 above the stringent benchmark provided by the best clinical model, something rarely done in genomic 228 or other 'omic prediction studies. The improvement observed in our independent replication study 229 was slightly greater than what was originally observed, and we note that the lack of HbA1c 230 measurements and other differences in study design (previous phases including OGTT screening) and 231 participant characteristics (older and more males on average) of the Whitehall II cohort³⁹ are likely to 232 have contributed to this, leading to a lower AUROC for the clinical model and/ or potential 233 misclassification of iIGT.

234 We propose a 3-step screening strategy, in line with the current UK Diabetes Prevention 235 Programmes⁴², involving risk assessment by 1) a patient-derived information model, 2) measuring 236 HbA1c levels and only 3 additional proteins from a single spot blood sample, and 3) an OGTT for 237 eventual diagnosis. Implementation of this proposed screening strategy, could lead to a large 238 proportion of individuals with iIGT to be additionally identified with a lower NNS, compared to the 239 currently recommended 2-stage approach⁴². Our findings illustrate how the identified proteins could 240 most efficiently be integrated into existing screening approaches to identify individuals with iIGT, who 241 are at high risk of T2D and its complications but are currently being missed. Behavioural interventions 242 have shown to be effective at reversing post-load hyperglycaemia independently of fasting glucose levels^{43,44}, emphasising the value of identifying individuals with iIGT who would benefit the most from 243 244 these interventions. We further provided evidence of a link between our developed iIGT predictive 245 scores with incident T2D and several known cardiometabolic comorbidities resulting from chronically 246 elevated 2hPG. These finding highlight the potential of applying such a predictive risk score not only for cross-sectional identification of iIGT, but for monitoring future risk for associated comorbidities
that impact patients' quality of life.

249 We showed that the identified proteins are not strongly affected by fasting status, suggesting that 250 they could enable a simple and convenient strategy to better identify individuals with IGT and iIGT, compared to an OGTT, which requires repeated blood draws conveying additional costs¹⁸. Protein 251 252 assessment could substantially improve the feasibility and acceptability of an improved strategy to 253 identify iIGT, more so than alternative strategies that have been proposed such as a 1-hour OGTT⁴⁵, 254 and hence brings it in line with existing strategies for the screening and diagnosis of T2D. Since HbA1c 255 testing requires anticoagulated whole-blood, usually EDTA, a subset of the same sample type could 256 be processed for plasma preparation to measure discriminatory proteins, avoiding the need for 257 additional blood sampling.

258 This study provided insights into aetiological differences between iIGT and IGT. Our results suggested 259 a stronger low-grade inflammatory component⁴⁶⁻⁴⁹ among proteins discriminatory for IGT compared 260 to those for iIGT. These proteins might represent refined biomarkers of low-grade inflammation, as 261 they were highlighted as being predictive over and above established inflammatory markers also 262 covered in our proteomic study, such as C-reactive protein. At an individual biomarker level, we 263 identified a number of proteins shared or distinctly associated with these metabolic disturbances, 264 including GHR, RTN4R, HTRA1, CBPM, CHAD, CBLN4, NEU1, CILP2, and S100-A10. We used genetic 265 data to provide evidence that early deregulation of diabetes related pathways is linked to the 266 candidate proteins, most of which were also significantly associated with risk of future development 267 of T2D, providing a novel set of high priority T2D targets for further follow-up and assessment in in 268 more diverse settings and ethnicities.

269 While our model estimated a meaningful decrease in the NNS, there are important consideration for 270 implantation of the proposed strategy. A considerable proportion of individuals with iIGT were missed 271 by being classified low risk in either the first or subsequent screening steps. A further limitation of our 272 study was the lack of orthogonal validation of our protein-based prediction models with an alternative 273 proteomic technology. Technical, genetic, and other biological factors can result in biased protein 274 measurements due to changes in affinity of the aptamer reagents⁵⁰. However, the strong correlations 275 observed with the antibody-based Olink Explore panel suggests cross-platform transferability. We 276 further validated the phenotypic association of the iIGT predictive protein scores with incident 277 cardiometabolic diseases using Olink Explore measurements, providing the possibility of 278 implementing our model with alternative proteomic technologies.

In summary, we demonstrated the utility of the plasma proteome to inform strategies for screening
of iIGT and for gaining novel aetiological insights into early signatures of impaired glucose tolerance,
a globally very common and clinically important metabolic disorder, but one that it is difficult to detect
and treat in routine clinical practice.

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299 Author Contributions

JCZS, MP, NJW and CL designed the analysis and drafted the manuscript. JCZS analysed the data, JVL did the replication analyses in Whitehall II study. MS and MW did the analysis for assessing the effect of fasting status on protein levels. NJW is PI of the Fenland cohort and MK is PI of the Whitehall II study. All authors contributed to the interpretation of the results and critically reviewed the manuscript.

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306 **Competing Interests**

307 MS, MW, DD, RO and SAW are employees of SomaLogic. EW and EO are now employees at AstraZeneca.

308 The remaining authors declare no competing interests.

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447 Figure Legends

Figure 1. Study design. a, Proteomic profiling was done in fasting plasma samples from participants from the Fenland cohort that had undergone an OGTT. b, 3-step modelling framework for IGT and iIGT classification. *For iIGT prediction individuals with non-isolated IGT were excluded. c, Association of top discriminatory proteins with incident type 2 diabetes was assessed in the Whitehall II study d, Association of iIGT protein scores with 8 incident cardiometabolic diseases was assessed in a sub-cohort of the EPIC-Norfolk study. OGTT: oral glucose tolerance test, IGT: impaired glucose tolerance, iIGT: isolated impaired glucose tolerance.

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455 Figure 2. Performance of LASSO trained models for impaired glucose tolerance (a) and isolated impaired 456 glucose tolerance (b) discrimination in the internal validation test set. a, IGT discrimination performance in the 457 independent internal validation test set (N=2881, 192 IGT individuals) for the standard clinical model (Cambridge 458 T2D risk Score + FPG + HbA1c), a 65-protein model and a clinical + 8 protein model. b, iIGT discrimination 459 performance in the independent internal validation test set (N=2795, 111 iIGT individuals) for the standard 460 clinical model, a 68-protein model and a clinical + 3 protein model. c, Comparison of protein ranking during 461 feature selection for iIGT (N=2795, 111 iIGT individuals) and IGT (N=2881, 192 IGT individuals) top discriminatory 462 proteins. IGT: impaired glucose tolerance, iIGT: isolated impaired glucose tolerance, FPG: fasting plasma glucose, 463 HbA1c: glycated haemoglobin.

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Figure 3. Proposed 3-stage screening strategy. In the first stage, individuals in the whole of Fenland were divided into low and high risk according to the Cambridge T2D risk score. The high risk group would undergo a second stage involving measurement of HbA1c and of the 3 iIGT proteins. Individuals with HbA1c levels within the T2D or prediabetic range would be referred for intervention and lifestyle modifications. Individuals with HbA1c below the prediabetic range, would be further stratified using the final clinical + 3 iIGT protein model to identify a high risk group, which on a third stage would be taken forward for OGTT testing to identify iIGT cases that would have otherwise been missed by current screening guidelines. Figure was designed with biorender.com.

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473 Figure 4. Characterization of the association between top impaired glucose tolerance and isolated impaired 474 glucose tolerance discriminatory proteins and glycaemic traits, future T2D risk and genetic predisposition to 475 metabolic phenotypes. a, Association of top IGT and iIGT discriminatory proteins with fasting and 2-hour glucose 476 and insulin in the Fenland study (N = 10259 individuals). Beta estimates with 95% confidence intervals are shown. 477 b, Association of top IGT and iIGT discriminatory proteins with incident T2D in the Whitehall II study (N = 1492, 478 521 incident T2D cases). Hazard ratios (HR) with 95% confidence intervals are shown. c, Association of genetic 479 risk scores for fasting glucose, fasting insulin, 2-hour plasma glucose, type 2 diabetes and body mass index with 480 top IGT and IIGT discriminatory proteins in the Fenland study (N = 7973 individuals). Beta estimates with a 95% 481 confidence interval are shown. FG: fasting glucose, FI: fasting insulin, 2hPG: 2-hour plasma glucose, 2hPI: 2-hour 482 plasma insulin, T2D: type 2 diabetes, BMI: body mass index. 483

Figure 5. Association of iIGT protein scores with incident cardiometabolic diseases. Association of iIGT prediction scores (left panel) or individual top iIGT proteins (right panel) with 8 cardiometabolic disease outcomes in a sub-cohort the EPIC-Norfolk study (N=753 individuals). Hazard ratios (HR) with 95% confidence intervals are shown.

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493 Methods

494 Study Samples

495 The Fenland study²¹ is a population-based cohort of 12,435 men and women born between 1950 and 496 1975 who underwent detailed phenotyping at the baseline visit from 2005-2015. Participants were 497 recruited from general practice surgeries in Cambridge, Ely and Wisbech (UK). Exclusion criteria of the 498 Fenland study included pregnancy, prevalent diabetes, an inability to walk unaided, psychosis, or 499 terminal illness. The study was approved by the Cambridge Local Research Ethics Committee (NRES 500 Committee – East of England Cambridge Central, ref. 04/Q0108/19) and all participants provided 501 written informed consent. The consent covered measurements made from blood samples as well as extends beyond the baseline examination as described previously²¹. 502

503 *Clinical assessment*

504 All participants completed a 2-hour 75 g OGTT following an overnight fast. Blood samples were 505 collected at fasting and 2-hour post glucose load in EDTA tubes for plasma separation by 506 centrifugation. Samples were kept at -80°C until further analysis. Glucose (assayed in a Dade Behring 507 Dimension RxL analyser) and insulin (DELFIA® immunoassay, Perkin Elmner) concentrations were 508 measured at fasting and 2-hours, as well as lipid profiles (triglycerides, HDL and total cholesterol), 509 alanine aminotransferase (ALT), alkaline phosphatase (ALP), C-reactive protein (CRP) and serum 510 creatinine (assayed in a Dade Behring Dimension RxL analyser) at fasting, and HbA1c (Tosoh 511 Bioscience, TOSOH G7 analyser).

512 IGT and T2D were defined by 2-hour glucose according to IEC diagnosis criteria² as glucose levels 513 between 7.8 and < 11.1 mmol/L (141 and < 199 mg/dL) and \geq 11.1 mmol/L (\geq 199 mg/dL), respectively. 514 IGT was defined as 2hPG ≥7.8 mmol/L and <11.1 mmol/L, post-challenge hyperglycaemia as 2hPG 515 ≥11.1mmol/L, iIGT as individuals with IGT but HbA1c <42mmol/mol (6%) and FG <6.1 mmol/L 516 (<110mg/dL), and isolated post-challenge hyperglycaemia as individuals with post-challenge 517 hyperglycaemia but HbA1c <42mmol/mol and FG <6.1 mmol/L. The number of individuals with post-518 challenge hyperglycaemia in the diabetic range (i.e., $2hPG \ge 11.1 mmol/L$) was too low to investigate 519 the performance of our models to identify this group of people with undiagnosed T2D biochemically 520 defined solely due to elevated 2-hour glucose. These individuals would still be missed and remain 521 undiagnosed by FG and HbA1c testing. We therefore used the terms IGT and iIGT to refer to all 522 individuals with $2hPG \ge 7.8$ mmol/L throughout text and in order to develop a model that captures all 523 individuals that would remain undiagnosed by current strategies. We note that the thresholds to 524 define glycaemic categories vary across the American Diabetes Association (ADA), WHO and the 525 International Expert Committee (IEC)⁵¹. We use the IEC HbA1c and FG thresholds to reflect current clinical practice in the UK. We note that using ADA thresholds will likely results in lower case numbers for IGT and iIGT at the cost of a substantially higher false-positive rate. Body mass index (BMI) was calculated as weight (kg) / square of height (m²). Additionally, the homeostasis model assessment of insulin resistance (HOMA-IR) was calculated as FI (μ IU/mL) × fasting glucose (mmol/mL)/22.5⁵². Estimated glomerular filtration rate (eGFR) was calculated by the CKD-EPI equation using serum creatinine⁵³.

Hepatic steatosis was evaluated by an abdominal ultrasound and images were scored by two trained operators. Criteria used for scoring included: increased echotexture of the liver parenchyma, decreased visualisation of the intra-hepatic vasculature and attenuation of ultrasound beam. A normal liver was considered as a score from 3 - 4, mild steatosis from 5 - 7, moderate steatosis from 8 - 10and sever steatosis $\ge 11^{54}$.

Participants completed DEXA scan measurements using a Lunar Prodigy advanced fan beam scanner
 (GE Healthcare) performed by trained operators using standard imaging, positioning protocols and
 manually processed according to a standardized procedure described previously³⁵. Abdominal visceral
 and subcutaneous fat mass was estimated using the DEXA software.

541 Differences in clinical characteristics were evaluated by ANOVA followed by posthoc Tukey test, or χ2
 542 for categorical variables. Non-normally distributed variables were log transformed when appropriate.

543 **Proteomic profiling of the Fenland cohort**

Proteomic profiling was done using an aptamer-based technology (SomaScan proteomic assay). Fasting proteomic profiling was done in participants from the Fenland cohort at baseline, from which relative abundancies of 4,775 unique protein targets (evaluated by 4,979 SOMAmer reagents, SomaLogic v4)^{18,55} was evaluated in EDTA plasma. Briefly, proteins are targeted by modified single stranded DNA sequences (aptamers). Concentration is then approximated as relative fluorescence units using a DNA microarray ⁵⁶.

550 To account for variation in hybridization within runs, hybridization control probes are used to generate 551 a hybridization scale factor for each sample. To control for total signal differences between samples 552 due to variation in overall protein concentration or technical factors such as reagent concentration, 553 pipetting or assay timing, we used the adaptive median normalisation (AMN), unless stated otherwise. 554 Briefly, a ratio between each aptamer's measured value and a reference value from an external 555 reference population is computed, and the median of these ratios is computed for each of the three 556 dilution sets (20%, 1% and 0.005%) and applied to each dilution set to shift the intrapersonal 557 distribution of protein intensities accordingly to match the reference population. We removed 558 samples if they did not meet an acceptance criterion for scaling factors with values outside of the 559 recommend range (0.25-4) or were flagged as technical failures (n=19). Detailed SomaLogic's 560 normalization, calibration data, and quality control processes have been previously described in 561 detail¹⁸. At a protein level, we took only human protein targets forward for subsequent analysis (4,979 562 out of the 5284 aptamers). Intraassay coefficients of variation (calculated based on raw fluorescence 563 units) had a median of 4.98% (interguartile range 3.87% - 6.99%) suggesting good quality measures 564 for the vast majority of protein targets. We decided to not apply any other filters to individual protein 565 qualities given that even poorly measured proteins might be informative and left it to the restrictive 566 feature selection approach applied to drop uninformative proteins, including possibly poorly 567 measured once. Aptamers' target annotation and mapping to UniProt accession numbers as well as 568 Entrez gene identifiers were provided by SomaLogic and we used those to obtain genomic positions 569 of protein encoding genes.

570 Genome wide genotyping and imputation

571 Fenland participants were genotyped using three genotyping arrays: the Affymetrix UK Biobank Axiom 572 array (OMICs, N=8994), Illumina Infinium Core Exome 24v1 (Core-Exome, N=1060) and Affymetrix 573 SNP5.0 (GWAS, N=1402). Samples were excluded for the following reasons: 1) failed channel contrast 574 (DishQC <0.82); 2) low call rate (<95%); 3) gender mismatch between reported and genetic sex; 4) 575 heterozygosity outlier; 5) unusually high number of singleton genotypes or 6) impossible identity-by-576 descent values. Single nucleotide polymorphisms (SNPs) were removed if: 1) call rate < 95%; 2) clusters 577 failed Affymetrix SNPolisher standard tests and thresholds; 3) MAF was significantly affected by plate; 578 4) SNP was a duplicate based on chromosome, position, and alleles (selecting the best probe set 579 according to Affymetrix SNPolisher); 5) Hardy-Weinberg equilibrium $p<10^{-6}$; 6) did not match the 580 reference or 7) MAF=0.

Autosomes for the OMICS and GWAS subsets were imputed to the HRC (r1) panel using IMPUTE4, and the Core-Exome subset and the X-chromosome (for all subsets) were imputed to HRC.r1.1 using the Sanger imputation server⁵⁷. All three arrays subsets were also imputed to the UK10K+1000Gphase3⁵⁸ panel using the Sanger imputation server in order to obtain additional variants that do not exist in the HRC reference panel. Variants with MAF < 0.001, imputation quality (info) < 0.4 or Hardy Weinberg Equilibrium p < 10⁻⁷ in any of the genotyping subsets were excluded from further analyses.

587 Statistical Analyses

588 **Classification of IGT and iIGT from the fasting proteome**

To identify and validate a proteomic signature able to discriminate IGT and iIGT (as a binary outcome), the entire Fenland study (N=11,546 without missing data for 2hPG), was divided into three subsets: for feature selection (50%, N = 5773), parameter optimization (25%, N=2887) and validation (25%, 592 N=2881). IGT and iIGT cases were split equally into 50% for training (N_{IGT} = 387, N_{IIGT} = 222), 25 % for 593 optimization (N_{IGT} = 194, N_{IIGT} = 111) and 25% for testing (N_{IGT} = 193, N_{IIGT} = 111) sets. For these 594 analyses, SOMAmer RFUs were log₁₀-transformed. Feature selection was carried out by least absolute 595 shrinkage and selection operator (LASSO) regression. We chose to use LASSO because it was the most 596 suitable model to 1) identify the smallest possible set of independent predictors, 2) it is 597 computationally efficient, which allowed us to implement a robust framework using bootstrap 598 resampling to identify a core set of most informative predictors and 3) it is less prone to overfitting. 599 To address case-control imbalance we used the ROSE R package⁵⁹, which implements down-sampling 600 of the majority class (controls) along with synthetic new data points for the minority class (IGT or iIGT). 601 A nested 10-fold cross-validation (inner loop to determine regularization parameter, λ) was done over 602 100 bootstrap samples (outer loop) drawn from the feature selection set. Each protein received a 603 score that was generated by counting the number of times it was included in the final model from 604 each of the 100 bootstrap samples, that is, the score was between 0 (for proteins that were never 605 selected in the final model) and 100 (for proteins that were selected in the final model in all bootstrap 606 samples). We ranked the proteins based on their score to identify the most informative set of features 607 (i.e. with a higher score) (Supplementary Fig. 1). This was implemented by the use of the R packages 608 caret⁶⁰ and glmnet⁶¹. Proteins selected in the final model in more than 80%, 90%, and 95% of the 609 bootstrap samples, were tested as predictors and taken forward for parameter optimization by 10-610 fold cross validation of the model by LASSO regression in the optimization set. Additional models were 611 optimized by LASSO regression, such as a standard patient information-based model using the 612 variables from the Cambridge Diabetes Risk Score (age, sex, family history of diabetes, smoking status, prescription of steroid or antihypertensive medication and BMI)²², a standard clinical model (including 613 614 the variables from the Cambridge Diabetes risk Score, FG and HbA1c) and a standard clinical plus the 615 selected proteins model. Clinical predictors were forced to be kept in the clinical plus proteins model 616 by setting the penalty factors of these variables to 0. For comparison, ridge regression (which will keep 617 all proteins in the final model) was used to build a prediction model using all the 4979 proteins as 618 predictors.

Performance of the classification models were evaluated in the internal independent validation set, which was never used for training and optimization. The prediction models' discriminatory power was assessed by computing the area under the receiver operating curve (AUROC). Confidence intervals and p-values (using the deLong method implemented by the R package pROC⁶²) were computed for the comparison between the ROC curves for the standard clinical model and clinical with added proteins model. Additionally, models' net reclassification index was evaluated using the R package PredictABEL⁶³.

626 Using an analogous machine learning strategy, we developed models for iIGT discrimination. For these 627 analyses, all individuals with non-isolated IGT (2hPG > 7.8 mmol/L, FPG > 6.1 mmol/L and HbA1c > 42 628 mmol/mol) were excluded from the cohort (leaving N = 11,281), which was subsequently divided into 629 feature selection (50%, N = 5591), parameter optimization (25%, N=2796) and validation (25%, 630 N=2795). Feature selection, optimization and testing were carried out as described for IGT models. To 631 achieve comparable model performance with the minimal number of predictors, we used recursive 632 feature elimination on the set of proteins selected in >95% of boots during feature selection. As a 633 sensitivity analysis, we performed the same framework described above, that is, feature selection, parameter optimization and validation to assess model performance when using protein data 634 635 reversing the final normalisation step that is unique to the SomaScan platform. We note that using 636 'non-normalised' proteomic data led to broadly comparable results, which are well in the margins of 637 random variation of protein measurements in general, albeit with some difference in the proteins 638 selected as the most predictive markers in the final models (Supplementary Table 17).

Calibration of the final models was assessed in the internal validation set by computing the calibration
 slope, which evaluates the spread of the estimated risks and has a target value of one. Calibration
 slopes less than 1 indicate extreme estimated risks while slopes greater than 1 indicate very moderate
 risk estimates. Calibration slopes were computed using the R package rms⁶⁴.

643 The number needed to screen (NNS) was calculated using a staged screening scenario. Firstly, 644 participants from the Fenland study were stratified by predicted probabilities from the Cambridge T2D 645 risk Score, that is, non-invasive risk factors that could be obtained by interviewing the patient. The 646 threshold used to stratify individuals into "high" and "low" risk strata according to their predicted 647 probabilities was set to optimize a balance between the total number of individuals that would be 648 needed to screen and sensitivity (as would be appropriate for such a screening setting), which was 649 achieved at 0.7, regardless of specificity. On second instance, participants within the high-risk group 650 were further stratified by HbA1c levels, using IEC cut-offs (normoglycaemic : HbA1c < 42 mmol/mol, 651 prediabetic criteria: HbA1c >= 42 mmol/mol and < 48 mmol/mol, T2D criteria : HbA1c >= 48 652 mmol/mol)⁵¹. On third instance, participants whose HbA1c did not meet the criteria for T2D or 653 prediabetes (that is, normoglycaemic as defined aboved), were further stratified according to the 654 clinical + 3- iIGT protein model. Similarly, a threshold that optimized testing as few individuals as 655 possible while retaining good sensitivity of 0.7 was set for this model (Supplementary Table 10). We 656 estimated the NNS within this stratum compared to the NNS within the full set of individuals with 657 HbA1c in the normoglycaemic range. The NNS was calculated as the total number of individuals within 658 the group divided by the number iIGT cases within the same group and refers to the number of OGTTs that would need to be done to identify one iIGT case within the group of interest. We additionallyestimated the NNS in the test set only, as a sensitivity analysis.

661 IGT/iIGT model validation and follow-up analyses in the WHII study

662 The Whitehall II study is a longitudinal, prospective cohort study³⁹ that was approved by the joint 663 University College London / University College London Hospital's Committees on the Ethics of Human 664 Research. Proteomic profiling of fasting EDTA-plasma samples was done for all individuals at phase 5 665 (from 1997 - 1999) with the SomaScan v4.1 proteomic assay. We performed validation of the IGT and 666 iIGT clinical + protein models at phase 5 (from 1997 - 1999) of the study, were proteomic profiling and 667 OGTT values were available. Since HbA1c was not measured at phase 5 of the study, we defined iIGT 668 as 2hPG > 7.8 mmol/L and FPG > 6.1 mmol/L. We used the weights from the models trained in Fenland 669 to evaluate their performance in WHII phase 5 (total sample size = 5058, N_{IGT} = 693, N_{IIGT} = 617) for the 670 baseline clinical model (Cambridge T2D risk score + FG) and the baseline clinical + protein iIGT and IGT 671 models (3 and 8 proteins respectively).

672 For the association between top discriminatory proteins and incident T2D in the Whitehall II study 673 individuals were selected as a nested case-control study design in which proteomic profiling of fasting 674 EDTA-plasma samples was done at phase 5 (from 1997 - 1999) with the SomaScan v4 proteomic assay. 675 Incident T2D occurrence was assessed in repeated clinical examinations in 1997-1999, 2002-2004, 676 2007-2009, 2012-2013, and 2015-2016, based on FPG above 7 mmol/L, HbA1c>6.5%, use of diabetes 677 medication, or reported physician diagnosed diabetes, excluding prevalent T2D cases at baseline from 678 the analysis. Additionally, participants with impaired kidney function (eGFR < 30 mL/min/1.73m²), 679 incident cardiovascular diseases or missing data on T2D at follow-up were excluded. The final sample 680 comprised of 521 cases and 971 controls.

Association between fasting candidate proteins and incident T2D was assessed using Cox-proportional hazards regression adjusting for the baseline confounders age, sex and BMI. We tested a second model adjusting for additional baseline confounders including FG, triglycerides, HDL-cholesterol and lipid lowering medication on top of age, sex and BMI to determine whether the association persisted in a more refined model.

686 Effect of fasting status on plasma levels of IGT and iIGT discriminatory proteins

Fourteen adult participants were recruited to participate in the study and provided informed consent appropriately. Participants were asked to fast overnight for at least 12 hours prior to reporting to the study site. Fasting blood samples were collected from each participant, after which they were given a moderate fat meal consisting of 5-8 ounces of Cheerios with 6 ounces of 2% milk, one egg, one slice of bacon, one slice of toast with margarine, and 4 ounces of orange juice (calories: 450, 16.9 grams of
 fat, 16 grams of protein, and 59 grams of carbohydrates)⁶⁵.

The time for each participant to complete the meal ranged from 7 to 19 minutes (average of 16 minutes). Post prandial blood samples were collected at 0.5, 1, and 3 hours following completion of the meal. Since each participant consumed their meals at different rates, the actual blood collection times post meal does vary between participants. Participants were not allowed to eat or drink any further caloric items until after the last blood collection. Twelve participants (6 male and 6 female) completed the study. Two participants were excluded due to unmet fasting requirements and an adverse reaction during the first blood draw.

Blood samples were processed to obtain EDTA-plasma by centrifugation and frozen at -80°C until
delivered to SomaLogic Sample Management for proteomic profiling using the SomaScan v4 assay.
The effect of fasting status on 9 unique SOMAmer reagents included in the final clinical + protein
models for IGT or iIGT, was tested by repeated measures ANOVA. Proteins with ANOVA p-values <
0.0055 (according to Bonferroni adjustment for 9 comparisons) were deemed to be significantly
affected by fasting status.

706 Functional annotation of IGT and iIGT-protein signatures

Functional annotation of the 65-IGT and 68-iIGT protein signatures was performed using modified
Fisher's exact tests as implemented by the Database for Annotation, Visualization and Integrated
Discovery (DAVID, version 6.8) and enrichment of biological process GO terms (GOTERM_BP_DIRECT)
was analysed, setting the full list of proteins evaluated by the SomaLogic platform as the background.

Variance explained in top discriminatory protein levels by clinical, biochemical, anthropometric and behavioural risk factors

713 The proportion of variance explained in candidate protein levels by several variables was evaluated in 714 the Fenland cohort using the *variancePartition* R package⁶⁶. Analogously, the proportion of variance 715 explained in the first principal component of the 65-IGT and 68-iIGT discriminatory protein signatures 716 was evaluated. Briefly, this package fits a linear mixed model to assess the effect of each variable on 717 the outcome while correcting for all other variables. Variables evaluated were age, sex, IGT, IPCH, FPG, 718 2hPG, FI, 2hPI, HbA1c, total triglycerides, total cholesterol, HDL-cholesterol, LDL-cholesterol, ALT, ALP, 719 a liver score, BMI, waist-to-hip ratio (WHR), amount of subcutaneous fat, amount of visceral fat, CRP, 720 estimated glomerular filtration rate (eGFR) and intake of statins or antihypertensive medication. FPG, 721 2hPG, FI, 2hPI, HbA1c, total triglycerides, ALT, ALP, CRP, subcutaneous fat and visceral fat were natural 722 log-transformed due to skewed distribution of these variables. We fit separate models for each of the 723 variables evaluated adjusting only for age and sex in the entire Fenland cohort (N=11,546) to avoid bias due to strong collinearity among variables tested. For each of the models, participants withmissing data were excluded.

726 Protein quantitative trait loci (pQTLs) for candidate proteins

Genetic variants associated with candidate proteins (protein quantitative trait loci or pQTLs) were
 taken from our genome-wide association studies across all aptamers as described in Pietzner et al,
 2021⁵⁵.

730 Percentage of variance explained in protein levels by cis and trans pQTL scores

Polygenic scores were constructed for pQTLs within the *cis* (within ±500 kb of the protein-encoding gene) and *trans* regions. Cis-pQTL scores were built using conditionally independent variants. The percentage of variance explained in protein levels by the cis and trans-scores was computed as described in the above section adjusting for age and sex.

735 Association between top discriminatory proteins and fasting and 2-hour plasma glucose and insulin

736 Observational associations between the top selected IGT and iIGT discriminatory proteins and FPG, FI, 737 2hPG and 2hPI were assessed in the entire Fenland cohort at baseline (N=10,259 without missing data) 738 by linear regression models adjusting for age, sex, BMI and test site from the study. The models for 739 2hPG and 2hPI were additionally adjusted by FPG and FPG + FI, respectively. Protein levels were log10-740 transformed and standardized, and 2hPG and 2hPI values were log-transformed for these analyses. 741 Proteins were considered significant at a Bonferroni threshold (p-values < 0.001, accounting for 742 comparisons between the number of protein and number of traits, as for all further association 743 analyses).

744 Association between polygenic risk scores for glycaemic traits and top discriminatory proteins

T2D³⁶, fasting glucose (FG)³⁴, fasting insulin³⁴ (FI score), 2hPG³⁴ (2hPG score) and BMI³⁵ polygenic scores, weighted by genetic effect sizes of previously reported genome-wide significant variants, were computed for 7,973 Fenland participants genotyped with the same array (Affymetrix UK Biobank Axiom Array). Variants not available, with low imputation quality scores < 0.6, or with strand ambiguous alleles were excluded from the scores. Each polygenic score was tested for associations with the plasma abundancies of top IGT and iIGT discriminatory proteins by linear regression models adjusting for age, sex, BMI, the first 10 genetic principal components and test site of the study.

Association between iIGT scores with incident cardiometabolic diseases in a sub-cohort of the EPIC Norfolk study

The EPIC-Norfolk study is a cohort of 25,639 middle-aged, individuals from the general population of
 Norfolk a county in Eastern England which is a component of EPIC³⁷. The EPIC-Norfolk study was

756 approved by the Norfolk Research Ethics Committee (ref. 05/Q0101/191); all participants gave their 757 informed written consent before entering the study. All participants were flagged for mortality at the 758 UK Office of National Statistics and vital status was ascertained for the entire cohort. Death certificates 759 were coded by trained nosologists according to the International Statistical Classification of Diseases 760 and Related Health Problems, 10th Revision (ICD-10). Hospitalization data were obtained using 761 National Health Service numbers through linkage with NHS Digital. Participants were identified as 762 having experienced an event if the corresponding ICD-10 code was registered on the death certificate 763 (as the underlying cause of death or as a contributing factor) or as the cause of hospitalization 764 (Supplementary Table 15). Since the long-term follow-up of EPIC-Norfolk comprised the ICD-9 and 765 ICD-10 coding system, codes were consolidated. The current study is based on follow-up to 31 March 766 2016. Information on lifestyle factors and medical history was obtained from questionnaires as 767 reported previously³⁷. The current analysis is based on a random sub-cohort (N=875) of the whole 768 EPIC-Norfolk study population that was selected excluding known prevalent case subjects of diabetes 769 at baseline was using the same definitions as used in the InterAct Project⁶⁷; in which proteomic 770 profiling was done at health check 1 using the SOMAscan v4 platform from citrate-plasma samples 771 stored in liquid nitrogen since the baseline visit.

Participants with missing data for any of the variables included in the final prediction models
developed in the Fenland study were excluded. The final sample comprised of 753 individuals for
which characteristics are presented in **Supplementary Table 16**.

775 Final prediction models trained and optimized for iIGT in the Fenland study were used to calculate the 776 predicted probability of iIGT for each participant at health check 1 in this sub-cohort of the EPIC-777 Norfolk study. Models tested included: the clinical + 3-proteins iIGT model, 3-protein iIGT model (95% 778 feature selection protein set model), 68-protein iIGT model (80% feature selection protein set model) 779 and the clinical model as a baseline comparison. We then tested the association of the predicted iIGT 780 probability with 8 incident cardiometabolic diseases (or associated T2D comorbidities) including type 781 2 diabetes, coronary heart disease, heart failure, peripheral artery disease, cerebral stroke, liver 782 disease, renal disease and cataracts using cox proportional hazards models adjusting by age at 783 baseline and sex (except for the clinical + 3 protein model, which already accounted for these risk 784 factors within the score). Associations were deemed significant at an 5% FDR accounting for 785 comparison between 8 diseases.

We aimed for cross-platform validation in a separate random sub-cohort of the prospective EPIC-Norfolk study (N=771), in which proteomic measures were done with the Olink Explore panel⁴⁰ from serum samples. Participants with missing data for any of the variables included in the final prediction models developed in the Fenland study (expect HbA1c which was excluded from the models as it was
 unavailable in a large proportion of participants from this sub-cohort) were excluded. The final sample
 comprised of 602 individuals for which characteristics are presented in Supplementary Table 18.

792 Final prediction models trained and optimized for iIGT in the Fenland study (using SomaScan) were 793 used to calculate the predicted probability of iIGT for each participant at health check 1 in this sub-794 cohort of the EPIC-Norfolk study, using the Olink measures for the proteins. Models tested included: 795 the clinical + 3-proteins iIGT model, 3-protein iIGT model (95% feature selection protein set model) 796 and the Cambridge T2D risk Score. We then tested the association of the predicted iIGT probability 797 with the same Cox-model setting and set of disease as in the sub-cohort with available SomaLogic 798 measurements except for liver disease (Supplementary Table 19). Associations were deemed 799 significant at an 5% FDR accounting for comparison between 7 diseases.

All statistical analyses were performed using R language, and environment for statistical computing
 (version 3.6.1 and 4.1.0, R Core Team).

802

803 Data availability

804 Data access for the Fenland and EPIC studies can be requested by bona fide researchers for specified

scientific purposes through a simple application process via the study websites below. Data will either

806 be shared through an institutional data sharing agreement or arrangements will be made for analyses

- to be conducted remotely without the necessity for data transfer.
- 808 Fenland: https://www.mrc-epid.cam.ac.uk/research/studies/fenland/information-for-researchers
- 809 EPIC-Norfolk: <u>https://www.mrc-epid.cam.ac.uk/research/studies/epic-norfolk</u>

810

811 Code availability

The code employed for the machine learning developed framework has been deposited in the following repository: https://github.com/MRC-Epid/iigt_prediction_proteomics.

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- 1 Proteomic signatures for identification of impaired glucose tolerance
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20 Abstract

21 The implementation of recommendations for type 2 diabetes (T2D) screening and diagnosis focus on 22 measurement of HbA1c and fasting glucose. This approach leaves a large number of individuals with 23 isolated impaired glucose tolerance (iIGT), who are only detectable through oral glucose tolerance 24 tests (OGTTs), at risk of diabetes and its severe complications. We applied machine learning to 25 proteomic profiles of a single fasted sample from 11,546 participants of the Fenland study to test 26 discrimination of iIGT defined using gold standard OGTTs. We observed significantly improved 27 discriminative performance by adding only three proteins (RTN4R, CBPM, and GHR) to the best clinical 28 model (0.80 (0.79-0.86), p=0.004), which we validated in an external cohort. Increased plasma levels 29 of these candidate proteins were associated with an increased risk for future T2D in an independent 30 cohort and were also increased in individuals genetically susceptible to impaired glucose homeostasis 31 and T2D. Assessment of a limited number of proteins can identify individuals likely to be missed by 32 current diagnostic strategies and at high risk of T2D and its complications.

34 Introduction

35 Current clinical guidelines for type 2 diabetes (T2D) screening and diagnosis are based on glycated 36 haemoglobin (HbA1c) and fasting glucose (FG) levels for reasons of practicality, however alternative 37 tests can be used^{1,2}. Globally, over 7.5% of adults have impaired glucose tolerance $(IGT)^3$ with 38 increased prevalence reported in older individuals⁴ and specific ethnic groups, such as people from Southeast Asia⁵. A substantial proportion of people with IGT (28 – 86%)⁶⁻⁸ can only be identified 39 through oral glucose tolerance tests (OGTTs), which are inconvenient and time-consuming. Individuals 40 41 with isolated IGT (iIGT), that is, 2-hour plasma glucose (2hPG) ≥7.8 and < 11.1 mmol/L but normal HbA1c and fasting glucose, remain undetected by current T2D detection strategies⁹⁻¹² but are at very 42 43 high risk of developing diabetes (annualized T2D relative risk of 5.5 compared to normoglycemic individuals)¹³ and presenting with its severe micro- and macrovascular complications^{9-12,14}. Compared 44 45 to individuals with fasting hyperglycaemia, mortality is twice as high in the IIGT group over a period of 46 5 to 12 years^{15,16}.

Small proof-of-concept studies in cohorts of high-risk individuals have demonstrated the value of deep molecular profiling for early identification of pathways that are differentially regulated between individuals with and without insulin resistance^{17,18} and to guide its prediction¹⁹. Deep profiling of the plasma proteome at population scale has become possible through aptamer-based affinity assays²⁰. The systematic study of the circulating proteome promises to improve strategies for prediction and diagnosis¹⁸ as well as aetiological understanding, including identification of novel pathways leading to T2D and refinement of aetiological subtypes.

54 Because of the high global prevalence of IGT and iIGT, their severe complications, and the currently 55 unmet need of screening strategies that can identify iIGT without a challenge test, we used machine 56 learning to test whether large-scale proteomic profiling of a single fasted sample could identify 57 individuals with iIGT and improve current clinical models. We then tested whether the most 58 discriminatory proteins were affected by fasting status, to assess the feasibility of using non-fasted 59 samples to identify iIGT. To gain insights into IGT and iIGT aetiology, we 1) identified and characterised 60 biochemical, phenotypic, and anthropometric drivers of discriminatory proteins, 2) investigated 61 whether their plasma levels were associated with the risk of future T2D in an independent prospective 62 cohort with 521 incident T2D cases, and 3) tested the influence of genetic susceptibility to T2D or 63 related phenotypes on protein levels.

64 Results

We used an aptamer-based assay to target 4,775 distinct fasting plasma proteins by 4,979 aptamers in 11,546 participants (5,389 men and 6,157 women) without diagnosed diabetes from the

contemporary Fenland study²¹ (baseline visit in 2005-2015, mean age 48.5 years (7.5 s.d.), 67 68 Supplementary Table 1), as previously described¹⁸ (Methods). Participants completed a 75-gram 69 OGTT (Figure 1a). We defined isolated post challenge hyperglycaemia as $2hPG \ge 7.8 \text{ mmol/L}$ but HbA1c 70 <42mmol/mol and FG <6.1 mmol/L. This definition captured all participants with isolated IGT (2hPG 71 7.8-11.1mmol/L but HbA1c <42mmol/mol and FG <6.1 mmol/L) as well as participants with isolated 72 post-challenge hyperglycaemia in the diabetic range (2hPG \geq 11.1 mmol/L but HbA1c <42mmol/mol 73 and FG <6.1 mmol/L, N=117), i.e. high-risk individuals missed by standard FG and HbA1c testing. For 74 simplicity, we refer from here on to IGT (or iIGT) for all individuals with $2hPG \ge 7.8 \text{ mmol/L}$, without 75 specifically distinguishing post-challenge hyperglycaemia \geq 11.1 mmol/L. We used a least absolute 76 shrinkage and selection operator (LASSO) regression framework implemented as a three-step 77 approach, including independent feature selection (50% sample size), optimization (25%) and 78 validation (25%) to discriminate IGT (prevalence 6.7%) and iIGT (3.9%) based on fasting assessment of 79 4,775 proteins (targeted by 4,979 aptamers) (Figure 1b). We defined highly discriminatory proteins as 80 those selected in >80%, 90%, or 95% of random subsamples of the study population during feature 81 selection (Extended Data Figure 1).

83 Proteomic signatures to discriminate IGT and IIGT

84 We identified 65 and 68 proteins, respectively, that achieved an area under the receiver operating 85 characteristic curve (AUROC) (95% confidence interval) of 0.83 (0.80 – 0.86) and 0.77 (0.72 – 0.81) for 86 discrimination of IGT and iIGT in the independent validation set (Extended Data Figure 2, 87 **Supplementary Tables 2 and 3**). This represented a significantly better predictor when compared to 88 the performance of a T2D genetic risk score (T2D-GRS, AUROC_{IGT} 0.58 (0.52 – 0.63), AUROC_{IIGT} 0.54 89 (0.49 – 0.60)) (Figure 2a and b, and Extended Data Figure 3). Protein-based models further 90 outperformed the standard patient information-based model (based on the Cambridge Diabetes Risk 91 Score including age, sex, family history of diabetes, smoking status, prescription of steroid or 92 antihypertensive medication and body mass index (BMI)²² $(AUROC_{IGT} = 0.71 (0.67 - 0.75); AUROC_{IIGT}$ 93 = 0.71 (0.66 - 0.76)) and the standard clinical model that additionally included blood test results, that 94 is, FPG and HbA1c (AUROC_{IGT}= 0.78 (0.74 - 0.82); AUROC_{IIGT}=0.75 (0.70 - 0.80)) (Figure 2a and b, 95 Supplementary Table 4).

96 Considering a limited set of the most informative proteins that were identified by the feature selection 97 framework (Methods), discrimination was still superior to the standard clinical model adding only 8 proteins for IGT (AUROC_{IGT} 0.83 (0.80 – 0.86), p-value = 4.13×10^{-5} , Figure 2a, Supplementary Table 98 99 2) and 3 proteins for iIGT (AUROC_{iIGT} 0.80 (0.76 - 0.85), p-value = 0.004, Figure 2b, Supplementary 100 Table 3), including 2 proteins (Reticulon-4 receptor, Carboxypeptidase M) selected for both (Figure **2c, Supplementary Table 5** $^{23-33}$). The weights for the variables included in these final models are 101 102 available in Supplementary Table 6. We observed significant improvement over and above the clinical 103 model of similar magnitude in the independent Whitehall II (WHII) study (Supplementary Table 7 and 104 8, Extended Data Figure 4).

To identify participants with iIGT and IGT, respectively, we choose a cut-off for the clinical + protein model that optimized sensitivity (recall) at 0.70 and 0.71, which yielded a positive predicted value (precision) of 0.20 and 0.13, respectively. The net reclassification index was higher for the final iIGT model (14.5%) compared to IGT (6.5%), consistent with the current lack of informative predictors.

Of the 9 distinct proteins included in the 2 final models, 8 were not significantly affected by fasting status (**Methods**) with maximum postprandial fold changes ranging between 0.07 and 0.16; only HTRA1 showed some evidence of a post-prandial increase (maximum fold change= 0.15, pvalue=0.004, **Supplementary Table 9**).

Finally, we tested model performance de novo omitting the 3 most informative proteins to predict
iIGT. The novel model included 7 proteins and still performed significantly better than the best clinical
model (AUROC = 0.78 (0.73 – 0.83), p-value = 0.04, Extended Data Figure 5). This finding illustrates

redundancy in the protein biomarkers available to select from for iIGT prediction, providing practical benefits for clinical implementation, for example with regard to flexibility of prioritising choice of proteins more easily targeted by clinical chemistry assays, least affected by fasting status or sample handling.

120 Proteomically informed screening strategies

121 We calculated the numbers needed to screen (NNS) to determine how many OGTTs would need to be 122 performed to identify one participant with iIGT using a three-stage screening approach (Figure 3). We 123 stratified all Fenland individuals based on the patient-derived information model in the first instance 124 and based on their HbA1c levels and the 3-protein iIGT model in the second instance (Methods). 125 According to current guidelines², individuals at high predicted risk based on the patient-derived 126 information model, but HbA1c levels below cut-offs for prediabetes or T2D² would not be considered 127 for further testing (N Fenland = 4163, NNS = 14, Figure 3). Applying the clinical + 3-protein iIGT model 128 on this group enabled identification of a high-risk subgroup (N = 1739) in which application of an OGTT 129 should be considered, since the NNS was only 7 to identify one additional individual with iIGT (Figure 130 3, Supplementary Table 10). Hence, our proposed approach identified an additional >30% of 131 individuals that would be reclassified (as having prediabetes) and could be offered preventative 132 interventions, that is, a substantial proportion of high-risk individuals that would otherwise be missed 133 by current strategies. To test for potential bias in the NNS estimates arising from overfitting, we 134 applied the same screening algorithm in the test set only, which provided internal validation for the 135 estimates and results from the entire Fenland set (Extended Data Figure 6).

136 Characterisation of discriminatory proteins

137 To investigate whether increased genetic risk of diabetes and related metabolic risk factors affect 138 abundances of the identified proteins, we compared their differences in individuals with higher versus 139 lower genetic risk based on genetic risk scores (GRS) for T2D and related endophenotypes, including fasting glucose³⁴, fasting insulin³⁴, 2hPG³⁴, body mass index (BMI)³⁵ and T2D³⁶, using linear regression 140 141 models. We found evidence of significant, directional concordant associations between genetic 142 susceptibility to these phenotypes and plasma abundances for 4 of the 9 most predictive IGT and iIGT 143 proteins, (p-value < 0.001, Figure 4c). Plasma abundances of Growth hormone receptor (GHR), 144 Reticulon-4 receptor (RTN4R), Carboxypeptidase M (CBPM) and Serine protease HTRA1 (HTRA1) were 145 associated with genetic susceptibility to more than one of these phenotypes, including fasting insulin, 146 T2D and BMI.

147 The 3 most predictive iIGT proteins and 6 of the 8 most predictive IGT proteins were significantly 148 associated with higher measured concentrations of fasting and 2-hour glucose, and insulin. 149 Chondroadherin (CHAD) was the only protein inversely associated with all 4 measures. From the 150 remaining two IGT predictor proteins only Cartilage intermediate layer protein 2 (CILP2) was 151 significantly inversely associated with fasting glucose (p-values<0.001, Figure 3a). In the independent 152 prospective WHII cohort (N = 1,492, including 521 incident T2D cases, Supplementary Table 11), all 153 proteins were significantly associated with an increased risk of developing future T2D, except for 154 CHAD, which was inversely associated (p-value < 0.006, Figure 4b), and CILP2, which showed no 155 significant association. Effect sizes ranged from 0.88–1.51 (hazard ratio for T2D per s.d. difference in 156 the protein target) adjusting for age, sex, and BMI. Associations for HTRA1, GHR, and CBPM remained 157 significant even upon additional adjustment for fasting glucose, total triglycerides, HDL-cholesterol, 158 and lipid lowering medication (Supplementary Table 12).

159 Informative biomarkers are not only relevant to improve screening strategies but can inform 160 understanding of the separate and shared aetiologies of IGT and iIGT. Comparison of protein ranking 161 from IGT as opposed to iIGT feature selection revealed that most discriminatory proteins differed 162 strongly between the IGT and iIGT selections (Extended Data Figure 7) with only eleven proteins 163 achieving similarly high rankings for both outcomes, that is, being selected in >80% across random 164 subsets of the study population. The top two biological GO term processes differed between the 65-165 IGT protein signature ("proteolysis" and "cytokine-mediated signalling pathway", Supplementary 166 Table 13) and the 68-iIGT protein signature ("cartilage development", "collagen fibril organization", 167 Supplementary Table 14), however none were significantly enriched following Bonferroni adjustment 168 for multiple comparisons.

169 To identify potential differences in factors influencing these IGT and iIGT protein signatures, we 170 computed the proportion of variance in the first principal component of the 65-IGT and 68-iIGT protein 171 signatures explained by 24 biochemical, phenotypic, and anthropometric factors. Both signatures had 172 similarly large proportions of explained variance by glycaemic (5.2 – 37.8%) and anthropometric (25.1 173 -40.9%) measures, blood lipids (2.7 -33.1%), or an ultrasound-based score for hepatic steatosis (22.4 174 -24.5%) (Methods). Differences included the higher proportion of variance explained by C-reactive 175 protein and the lower proportion explained by ALT (a biomarker of liver injury) for the 65-IGT 176 compared to the 68-iIGT protein signature (CRP 30.2% vs 20.3% and ALT 14.7% vs 23.2%, respectively, 177 Extended Data Figure 8). Measures related to glucose metabolism (explaining up to 23.8% of the 178 variance) and adiposity (explaining up to 26.9 % of the variance) were identified as the main factors 179 explaining variance in the 9 predictive IGT or iIGT proteins included in the final prediction models. 180 Other protein specific factors included total triglycerides (explained up to 22.6% of GHR), HDL-181 cholesterol (up to 13.6% of RTN4R), measures of hepatic steatosis (liver score explained up to 15% of

- 182 GHR) and inflammation (up to 27.2% of HTRA1), as well as genetic variants in proximity of the relevant
- 183 protein-encoding gene (up to 11.3% of RTN4R) (Extended Data Figure 8).
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185 Long-term health outcomes associated with predicted iIGT

186 To explore the clinical consequences of isolated impaired glucose tolerance in the absence of an OGTT, 187 we performed an exploratory analysis in a random sub-cohort of the prospective EPIC-Norfolk study³⁷ 188 (N=753). We evaluated associations between predicted probabilities based on 1) the final clinical + 3-189 protein model, 2) the 3-protein model only, and 3) the 68-protein iIGT model with the onset of eight cardiometabolic diseases based on electronic-heath record linkage³⁸ (N incident cases 30-235; follow-190 191 up time between 18 – 19 years; Supplementary Table 15 - 16). All scores were significantly associated 192 with a greater risk of future T2D (52 incident T2D cases) at 5% false discovery rate (FDR). The iIGT final 193 clinical+3-protein score was further associated with cataracts and renal disease, possibly reflecting the 194 known association between chronically elevated 2hPG levels and micro- or macrovascular 195 complications. Predicted probabilities from the best performing 68-protein-based iIGT-model, showed 196 a nominally significant association for coronary artery disease (HR = 1.22, p-value = 0.03, CAD) and 197 peripheral artery disease (HR = 1.27, p-value = 0.04, PAD), T2D-related complications, although these 198 did not reach statistical significance when adjusting for multiple testing given the small number of 199 incident cases in this small exploratory cohort. We observed significant associations for individual 200 proteins with the risk of future T2D, with effect sizes comparable to those in the WHII study³⁹ (Figure 201 5).

202 We used proteomic measures done with a distinct proteomic technique, the Olink Explore panel⁴⁰ in 203 an independent study (random sub-cohort of the prospective EPIC-Norfolk study, N=602) to test 204 correlation of overlapping protein predictors and to validate some of our findings using an orthogonal 205 technique. We observed a high correlation between the SomaScan and Olink measurements for the 206 top three selected proteins (N=50, Spearman's r: GHR = 0.80, RTN4R = 0.70 and CBPM = 0.87, 207 Pearson's r: GHR = 0.80, RTN4R = 0.72 and CBPM = 0.82). In line with this, we replicated the previously 208 observed associations with an increased risk of incident T2D, including comparable effect sizes, and 209 further observed significant associations between the final clinical + 3-protein model and incident 210 cataracts, heart failure, and coronary heart disease (Extended Data Figure 9). These findings suggest 211 cross-platform transferability of our results.

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215 Discussion

Behavioural interventions in individuals with IGT have been shown to delay progression to T2D and reduce the risk of long term microvascular and macrovascular complications⁴¹. However, individuals with iIGT are likely to remain undiagnosed because the current implementation of recommendations for screening and diagnosing T2D does not focus on OGTTs, for reasons of practicality. People with iIGT are at high risk of developing T2D and its associated complications, and failure to identify them can lead to the development of severe and potentially irreversible complications of their unmanaged hyperglycaemia¹⁶.

223 By combining deep plasma proteomic profiling with machine learning, we developed models for 224 improved identification of IGT and iIGT and demonstrated that as few as 8 and 3 proteins, respectively, 225 provided significant improvement over established clinical predictors²². We provided external 226 validation of the significant and substantial improvement achieved by the selected proteins over and 227 above the stringent benchmark provided by the best clinical model, something rarely done in genomic 228 or other 'omic prediction studies. The improvement observed in our independent replication study 229 was slightly greater than what was originally observed, and we note that the lack of HbA1c 230 measurements and other differences in study design (previous phases including OGTT screening) and 231 participant characteristics (older and more males on average) of the Whitehall II cohort³⁹ are likely to 232 have contributed to this, leading to a lower AUROC for the clinical model and/ or potential 233 misclassification of iIGT.

234 We propose a 3-step screening strategy, in line with the current UK Diabetes Prevention 235 Programmes⁴², involving risk assessment by 1) a patient-derived information model, 2) measuring 236 HbA1c levels and only 3 additional proteins from a single spot blood sample, and 3) an OGTT for 237 eventual diagnosis. Implementation of this proposed screening strategy, could lead to a large 238 proportion of individuals with iIGT to be additionally identified with a lower NNS, compared to the 239 currently recommended 2-stage approach⁴². Our findings illustrate how the identified proteins could 240 most efficiently be integrated into existing screening approaches to identify individuals with iIGT, who 241 are at high risk of T2D and its complications but are currently being missed. Behavioural interventions 242 have shown to be effective at reversing post-load hyperglycaemia independently of fasting glucose levels^{43,44}, emphasising the value of identifying individuals with iIGT who would benefit the most from 243 244 these interventions. We further provided evidence of a link between our developed iIGT predictive 245 scores with incident T2D and several known cardiometabolic comorbidities resulting from chronically 246 elevated 2hPG. These finding highlight the potential of applying such a predictive risk score not only for cross-sectional identification of iIGT, but for monitoring future risk for associated comorbidities
that impact patients' quality of life.

249 We showed that the identified proteins are not strongly affected by fasting status, suggesting that 250 they could enable a simple and convenient strategy to better identify individuals with IGT and iIGT, compared to an OGTT, which requires repeated blood draws conveying additional costs¹⁸. Protein 251 252 assessment could substantially improve the feasibility and acceptability of an improved strategy to 253 identify iIGT, more so than alternative strategies that have been proposed such as a 1-hour OGTT⁴⁵, 254 and hence brings it in line with existing strategies for the screening and diagnosis of T2D. Since HbA1c 255 testing requires anticoagulated whole-blood, usually EDTA, a subset of the same sample type could 256 be processed for plasma preparation to measure discriminatory proteins, avoiding the need for 257 additional blood sampling.

258 This study provided insights into aetiological differences between iIGT and IGT. Our results suggested 259 a stronger low-grade inflammatory component⁴⁶⁻⁴⁹ among proteins discriminatory for IGT compared 260 to those for iIGT. These proteins might represent refined biomarkers of low-grade inflammation, as 261 they were highlighted as being predictive over and above established inflammatory markers also 262 covered in our proteomic study, such as C-reactive protein. At an individual biomarker level, we 263 identified a number of proteins shared or distinctly associated with these metabolic disturbances, 264 including GHR, RTN4R, HTRA1, CBPM, CHAD, CBLN4, NEU1, CILP2, and S100-A10. We used genetic 265 data to provide evidence that early deregulation of diabetes related pathways is linked to the 266 candidate proteins, most of which were also significantly associated with risk of future development 267 of T2D, providing a novel set of high priority T2D targets for further follow-up and assessment in in 268 more diverse settings and ethnicities.

269 While our model estimated a meaningful decrease in the NNS, there are important consideration for 270 implantation of the proposed strategy. A considerable proportion of individuals with iIGT were missed 271 by being classified low risk in either the first or subsequent screening steps. A further limitation of our 272 study was the lack of orthogonal validation of our protein-based prediction models with an alternative 273 proteomic technology. Technical, genetic, and other biological factors can result in biased protein 274 measurements due to changes in affinity of the aptamer reagents⁵⁰. However, the strong correlations 275 observed with the antibody-based Olink Explore panel suggests cross-platform transferability. We 276 further validated the phenotypic association of the iIGT predictive protein scores with incident 277 cardiometabolic diseases using Olink Explore measurements, providing the possibility of 278 implementing our model with alternative proteomic technologies.

In summary, we demonstrated the utility of the plasma proteome to inform strategies for screening
of iIGT and for gaining novel aetiological insights into early signatures of impaired glucose tolerance,
a globally very common and clinically important metabolic disorder, but one that it is difficult to detect
and treat in routine clinical practice.

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299 Author Contributions

JCZS, MP, NJW and CL designed the analysis and drafted the manuscript. JCZS analysed the data, JVL did the replication analyses in Whitehall II study. MS and MW did the analysis for assessing the effect of fasting status on protein levels. NJW is PI of the Fenland cohort and MK is PI of the Whitehall II study. All authors contributed to the interpretation of the results and critically reviewed the manuscript.

305

306 **Competing Interests**

307 MS, MW, DD, RO and SAW are employees of SomaLogic. EW and EO are now employees at AstraZeneca.

308 The remaining authors declare no competing interests.

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447 Figure Legends

Figure 1. Study design. a, Proteomic profiling was done in fasting plasma samples from participants from the Fenland cohort that had undergone an OGTT. b, 3-step modelling framework for IGT and iIGT classification. *For iIGT prediction individuals with non-isolated IGT were excluded. c, Association of top discriminatory proteins with incident type 2 diabetes was assessed in the Whitehall II study. d, Association of iIGT protein scores with 8 incident cardiometabolic diseases was assessed in a sub-cohort of the EPIC-Norfolk study. OGTT: oral glucose tolerance test, IGT: impaired glucose tolerance, iIGT: isolated impaired glucose tolerance.

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455 Figure 2. Performance of LASSO trained models for impaired glucose tolerance (a) and isolated impaired 456 glucose tolerance (b) discrimination in the internal validation test set. a, IGT discrimination performance in the 457 independent internal validation test set (N=2881, 192 IGT individuals) for the standard clinical model (Cambridge 458 T2D risk Score + FPG + HbA1c), a 65-protein model and a clinical + 8 protein model. b, iIGT discrimination 459 performance in the independent internal validation test set (N=2795, 111 iIGT individuals) for the standard 460 clinical model, a 68-protein model and a clinical + 3 protein model. c, Comparison of protein ranking during 461 feature selection for iIGT (N=2795, 111 iIGT individuals) and IGT (N=2881, 192 IGT individuals) top discriminatory 462 proteins. IGT: impaired glucose tolerance, iIGT: isolated impaired glucose tolerance, FPG: fasting plasma glucose, 463 HbA1c: glycated haemoglobin.

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Figure 3. Proposed 3-stage screening strategy. In the first stage, individuals in the whole of Fenland were divided into low and high risk according to the Cambridge T2D risk score. The high risk group would undergo a second stage involving measurement of HbA1c and of the 3 iIGT proteins. Individuals with HbA1c levels within the T2D or prediabetic range would be referred for intervention and lifestyle modifications. Individuals with HbA1c below the prediabetic range, would be further stratified using the final clinical + 3 iIGT protein model to identify a high risk group, which on a third stage would be taken forward for OGTT testing to identify iIGT cases that would have otherwise been missed by current screening guidelines. Figure was designed with biorender.com.

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473 Figure 4. Characterization of the association between top impaired glucose tolerance and isolated impaired 474 glucose tolerance discriminatory proteins and glycaemic traits, future T2D risk and genetic predisposition to 475 metabolic phenotypes. a, Association of top IGT and iIGT discriminatory proteins with fasting and 2-hour glucose 476 and insulin in the Fenland study (N = 10259 individuals). Beta estimates with 95% confidence intervals are shown. 477 b, Association of top IGT and iIGT discriminatory proteins with incident T2D in the Whitehall II study (N = 1492, 478 521 incident T2D cases). Hazard ratios (HR) with 95% confidence intervals are shown. c, Association of genetic 479 risk scores for fasting glucose, fasting insulin, 2-hour plasma glucose, type 2 diabetes and body mass index with 480 top IGT and IIGT discriminatory proteins in the Fenland study (N = 7973 individuals). Beta estimates with a 95% 481 confidence interval are shown. FG: fasting glucose, FI: fasting insulin, 2hPG: 2-hour plasma glucose, 2hPI: 2-hour 482 plasma insulin, T2D: type 2 diabetes, BMI: body mass index. 483

Figure 5. Association of iIGT protein scores with incident cardiometabolic diseases. Association of iIGT prediction scores (left panel) or individual top iIGT proteins (right panel) with 8 cardiometabolic disease outcomes in a sub-cohort the EPIC-Norfolk study (N=753 individuals). Hazard ratios (HR) with 95% confidence intervals are shown.

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493 Methods

494 Study Samples

495 The Fenland study²¹ is a population-based cohort of 12,435 men and women born between 1950 and 496 1975 who underwent detailed phenotyping at the baseline visit from 2005-2015. Participants were 497 recruited from general practice surgeries in Cambridge, Ely and Wisbech (UK). Exclusion criteria of the 498 Fenland study included pregnancy, prevalent diabetes, an inability to walk unaided, psychosis, or 499 terminal illness. The study was approved by the Cambridge Local Research Ethics Committee (NRES 500 Committee – East of England Cambridge Central, ref. 04/Q0108/19) and all participants provided 501 written informed consent. The consent covered measurements made from blood samples as well as extends beyond the baseline examination as described previously²¹. 502

503 *Clinical assessment*

504 All participants completed a 2-hour 75 g OGTT following an overnight fast. Blood samples were 505 collected at fasting and 2-hour post glucose load in EDTA tubes for plasma separation by 506 centrifugation. Samples were kept at -80°C until further analysis. Glucose (assayed in a Dade Behring 507 Dimension RxL analyser) and insulin (DELFIA® immunoassay, Perkin Elmner) concentrations were 508 measured at fasting and 2-hours, as well as lipid profiles (triglycerides, HDL and total cholesterol), alanine aminotransferase (ALT), alkaline phosphatase (ALP), C-reactive protein (CRP) and serum 509 510 creatinine (assayed in a Dade Behring Dimension RxL analyser) at fasting, and HbA1c (Tosoh 511 Bioscience, TOSOH G7 analyser).

512 IGT and T2D were defined by 2-hour glucose according to IEC diagnosis criteria² as glucose levels 513 between 7.8 and < 11.1 mmol/L (141 and < 199 mg/dL) and \geq 11.1 mmol/L (\geq 199 mg/dL), respectively. 514 IGT was defined as 2hPG ≥7.8 mmol/L and <11.1 mmol/L, post-challenge hyperglycaemia as 2hPG 515 ≥11.1mmol/L, iIGT as individuals with IGT but HbA1c <42mmol/mol (6%) and FG <6.1 mmol/L 516 (<110mg/dL), and isolated post-challenge hyperglycaemia as individuals with post-challenge 517 hyperglycaemia but HbA1c <42mmol/mol and FG <6.1 mmol/L. The number of individuals with post-518 challenge hyperglycaemia in the diabetic range (i.e., $2hPG \ge 11.1 mmol/L$) was too low to investigate 519 the performance of our models to identify this group of people with undiagnosed T2D biochemically 520 defined solely due to elevated 2-hour glucose. These individuals would still be missed and remain 521 undiagnosed by FG and HbA1c testing. We therefore used the terms IGT and iIGT to refer to all 522 individuals with $2hPG \ge 7.8$ mmol/L throughout text and in order to develop a model that captures all 523 individuals that would remain undiagnosed by current strategies. We note that the thresholds to 524 define glycaemic categories vary across the American Diabetes Association (ADA), WHO and the 525 International Expert Committee (IEC)⁵¹. We use the IEC HbA1c and FG thresholds to reflect current clinical practice in the UK. We note that using ADA thresholds will likely results in lower case numbers for IGT and iIGT at the cost of a substantially higher false-positive rate. Body mass index (BMI) was calculated as weight (kg) / square of height (m²). Additionally, the homeostasis model assessment of insulin resistance (HOMA-IR) was calculated as FI (μ IU/mL) × fasting glucose (mmol/mL)/22.5⁵². Estimated glomerular filtration rate (eGFR) was calculated by the CKD-EPI equation using serum creatinine⁵³.

Hepatic steatosis was evaluated by an abdominal ultrasound and images were scored by two trained operators. Criteria used for scoring included: increased echotexture of the liver parenchyma, decreased visualisation of the intra-hepatic vasculature and attenuation of ultrasound beam. A normal liver was considered as a score from 3 - 4, mild steatosis from 5 - 7, moderate steatosis from 8 - 10and sever steatosis $\ge 11^{54}$.

Participants completed DEXA scan measurements using a Lunar Prodigy advanced fan beam scanner
 (GE Healthcare) performed by trained operators using standard imaging, positioning protocols and
 manually processed according to a standardized procedure described previously³⁵. Abdominal visceral
 and subcutaneous fat mass was estimated using the DEXA software.

541 Differences in clinical characteristics were evaluated by ANOVA followed by posthoc Tukey test, or χ2
 542 for categorical variables. Non-normally distributed variables were log transformed when appropriate.

543 **Proteomic profiling of the Fenland cohort**

Proteomic profiling was done using an aptamer-based technology (SomaScan proteomic assay). Fasting proteomic profiling was done in participants from the Fenland cohort at baseline, from which relative abundancies of 4,775 unique protein targets (evaluated by 4,979 SOMAmer reagents, SomaLogic v4)^{18,55} was evaluated in EDTA plasma. Briefly, proteins are targeted by modified single stranded DNA sequences (aptamers). Concentration is then approximated as relative fluorescence units using a DNA microarray ⁵⁶.

550 To account for variation in hybridization within runs, hybridization control probes are used to generate 551 a hybridization scale factor for each sample. To control for total signal differences between samples 552 due to variation in overall protein concentration or technical factors such as reagent concentration, 553 pipetting or assay timing, we used the adaptive median normalisation (AMN), unless stated otherwise. 554 Briefly, a ratio between each aptamer's measured value and a reference value from an external 555 reference population is computed, and the median of these ratios is computed for each of the three 556 dilution sets (20%, 1% and 0.005%) and applied to each dilution set to shift the intrapersonal 557 distribution of protein intensities accordingly to match the reference population. We removed 558 samples if they did not meet an acceptance criterion for scaling factors with values outside of the 559 recommend range (0.25-4) or were flagged as technical failures (n=19). Detailed SomaLogic's 560 normalization, calibration data, and quality control processes have been previously described in 561 detail¹⁸. At a protein level, we took only human protein targets forward for subsequent analysis (4,979 562 out of the 5284 aptamers). Intraassay coefficients of variation (calculated based on raw fluorescence 563 units) had a median of 4.98% (interguartile range 3.87% - 6.99%) suggesting good quality measures 564 for the vast majority of protein targets. We decided to not apply any other filters to individual protein 565 qualities given that even poorly measured proteins might be informative and left it to the restrictive 566 feature selection approach applied to drop uninformative proteins, including possibly poorly 567 measured once. Aptamers' target annotation and mapping to UniProt accession numbers as well as 568 Entrez gene identifiers were provided by SomaLogic and we used those to obtain genomic positions 569 of protein encoding genes.

570 Genome wide genotyping and imputation

571 Fenland participants were genotyped using three genotyping arrays: the Affymetrix UK Biobank Axiom 572 array (OMICs, N=8994), Illumina Infinium Core Exome 24v1 (Core-Exome, N=1060) and Affymetrix 573 SNP5.0 (GWAS, N=1402). Samples were excluded for the following reasons: 1) failed channel contrast 574 (DishQC <0.82); 2) low call rate (<95%); 3) gender mismatch between reported and genetic sex; 4) 575 heterozygosity outlier; 5) unusually high number of singleton genotypes or 6) impossible identity-by-576 descent values. Single nucleotide polymorphisms (SNPs) were removed if: 1) call rate < 95%; 2) clusters 577 failed Affymetrix SNPolisher standard tests and thresholds; 3) MAF was significantly affected by plate; 578 4) SNP was a duplicate based on chromosome, position, and alleles (selecting the best probe set 579 according to Affymetrix SNPolisher); 5) Hardy-Weinberg equilibrium $p<10^{-6}$; 6) did not match the 580 reference or 7) MAF=0.

Autosomes for the OMICS and GWAS subsets were imputed to the HRC (r1) panel using IMPUTE4, and the Core-Exome subset and the X-chromosome (for all subsets) were imputed to HRC.r1.1 using the Sanger imputation server⁵⁷. All three arrays subsets were also imputed to the UK10K+1000Gphase3⁵⁸ panel using the Sanger imputation server in order to obtain additional variants that do not exist in the HRC reference panel. Variants with MAF < 0.001, imputation quality (info) < 0.4 or Hardy Weinberg Equilibrium p < 10⁻⁷ in any of the genotyping subsets were excluded from further analyses.

587 Statistical Analyses

588 **Classification of IGT and iIGT from the fasting proteome**

To identify and validate a proteomic signature able to discriminate IGT and iIGT (as a binary outcome), the entire Fenland study (N=11,546 without missing data for 2hPG), was divided into three subsets: for feature selection (50%, N = 5773), parameter optimization (25%, N=2887) and validation (25%, 592 N=2881). IGT and iIGT cases were split equally into 50% for training (N_{IGT} = 387, N_{IIGT} = 222), 25 % for 593 optimization (N_{IGT} = 194, N_{IIGT} = 111) and 25% for testing (N_{IGT} = 193, N_{IIGT} = 111) sets. For these 594 analyses, SOMAmer RFUs were log₁₀-transformed. Feature selection was carried out by least absolute 595 shrinkage and selection operator (LASSO) regression. We chose to use LASSO because it was the most 596 suitable model to 1) identify the smallest possible set of independent predictors, 2) it is 597 computationally efficient, which allowed us to implement a robust framework using bootstrap 598 resampling to identify a core set of most informative predictors and 3) it is less prone to overfitting. 599 To address case-control imbalance we used the ROSE R package⁵⁹, which implements down-sampling 600 of the majority class (controls) along with synthetic new data points for the minority class (IGT or iIGT). 601 A nested 10-fold cross-validation (inner loop to determine regularization parameter, λ) was done over 602 100 bootstrap samples (outer loop) drawn from the feature selection set. Each protein received a 603 score that was generated by counting the number of times it was included in the final model from 604 each of the 100 bootstrap samples, that is, the score was between 0 (for proteins that were never 605 selected in the final model) and 100 (for proteins that were selected in the final model in all bootstrap 606 samples). We ranked the proteins based on their score to identify the most informative set of features 607 (i.e. with a higher score) (Supplementary Fig. 1). This was implemented by the use of the R packages 608 caret⁶⁰ and glmnet⁶¹. Proteins selected in the final model in more than 80%, 90%, and 95% of the 609 bootstrap samples, were tested as predictors and taken forward for parameter optimization by 10-610 fold cross validation of the model by LASSO regression in the optimization set. Additional models were 611 optimized by LASSO regression, such as a standard patient information-based model using the 612 variables from the Cambridge Diabetes Risk Score (age, sex, family history of diabetes, smoking status, prescription of steroid or antihypertensive medication and BMI)²², a standard clinical model (including 613 614 the variables from the Cambridge Diabetes risk Score, FG and HbA1c) and a standard clinical plus the 615 selected proteins model. Clinical predictors were forced to be kept in the clinical plus proteins model 616 by setting the penalty factors of these variables to 0. For comparison, ridge regression (which will keep 617 all proteins in the final model) was used to build a prediction model using all the 4979 proteins as 618 predictors.

Performance of the classification models were evaluated in the internal independent validation set, which was never used for training and optimization. The prediction models' discriminatory power was assessed by computing the area under the receiver operating curve (AUROC). Confidence intervals and p-values (using the deLong method implemented by the R package pROC⁶²) were computed for the comparison between the ROC curves for the standard clinical model and clinical with added proteins model. Additionally, models' net reclassification index was evaluated using the R package PredictABEL⁶³. 626 Using an analogous machine learning strategy, we developed models for iIGT discrimination. For these 627 analyses, all individuals with non-isolated IGT (2hPG > 7.8 mmol/L, FPG > 6.1 mmol/L and HbA1c > 42 628 mmol/mol) were excluded from the cohort (leaving N = 11,281), which was subsequently divided into 629 feature selection (50%, N = 5591), parameter optimization (25%, N=2796) and validation (25%, 630 N=2795). Feature selection, optimization and testing were carried out as described for IGT models. To 631 achieve comparable model performance with the minimal number of predictors, we used recursive 632 feature elimination on the set of proteins selected in >95% of boots during feature selection. As a 633 sensitivity analysis, we performed the same framework described above, that is, feature selection, parameter optimization and validation to assess model performance when using protein data 634 635 reversing the final normalisation step that is unique to the SomaScan platform. We note that using 636 'non-normalised' proteomic data led to broadly comparable results, which are well in the margins of 637 random variation of protein measurements in general, albeit with some difference in the proteins 638 selected as the most predictive markers in the final models (Supplementary Table 17).

Calibration of the final models was assessed in the internal validation set by computing the calibration
 slope, which evaluates the spread of the estimated risks and has a target value of one. Calibration
 slopes less than 1 indicate extreme estimated risks while slopes greater than 1 indicate very moderate
 risk estimates. Calibration slopes were computed using the R package rms⁶⁴.

643 The number needed to screen (NNS) was calculated using a staged screening scenario. Firstly, 644 participants from the Fenland study were stratified by predicted probabilities from the Cambridge T2D 645 risk Score, that is, non-invasive risk factors that could be obtained by interviewing the patient. The 646 threshold used to stratify individuals into "high" and "low" risk strata according to their predicted 647 probabilities was set to optimize a balance between the total number of individuals that would be 648 needed to screen and sensitivity (as would be appropriate for such a screening setting), which was 649 achieved at 0.7, regardless of specificity. On second instance, participants within the high-risk group 650 were further stratified by HbA1c levels, using IEC cut-offs (normoglycaemic : HbA1c < 42 mmol/mol, 651 prediabetic criteria: HbA1c >= 42 mmol/mol and < 48 mmol/mol, T2D criteria : HbA1c >= 48 652 mmol/mol)⁵¹. On third instance, participants whose HbA1c did not meet the criteria for T2D or 653 prediabetes (that is, normoglycaemic as defined aboved), were further stratified according to the 654 clinical + 3- iIGT protein model. Similarly, a threshold that optimized testing as few individuals as 655 possible while retaining good sensitivity of 0.7 was set for this model (Supplementary Table 10). We 656 estimated the NNS within this stratum compared to the NNS within the full set of individuals with 657 HbA1c in the normoglycaemic range. The NNS was calculated as the total number of individuals within 658 the group divided by the number iIGT cases within the same group and refers to the number of OGTTs that would need to be done to identify one iIGT case within the group of interest. We additionallyestimated the NNS in the test set only, as a sensitivity analysis.

661 IGT/iIGT model validation and follow-up analyses in the WHII study

662 The Whitehall II study is a longitudinal, prospective cohort study³⁹ that was approved by the joint 663 University College London / University College London Hospital's Committees on the Ethics of Human 664 Research. Proteomic profiling of fasting EDTA-plasma samples was done for all individuals at phase 5 665 (from 1997 - 1999) with the SomaScan v4.1 proteomic assay. We performed validation of the IGT and 666 iIGT clinical + protein models at phase 5 (from 1997 - 1999) of the study, were proteomic profiling and 667 OGTT values were available. Since HbA1c was not measured at phase 5 of the study, we defined iIGT 668 as 2hPG > 7.8 mmol/L and FPG > 6.1 mmol/L. We used the weights from the models trained in Fenland 669 to evaluate their performance in WHII phase 5 (total sample size = 5058, N_{IGT} = 693, N_{IIGT} = 617) for the 670 baseline clinical model (Cambridge T2D risk score + FG) and the baseline clinical + protein iIGT and IGT 671 models (3 and 8 proteins respectively).

672 For the association between top discriminatory proteins and incident T2D in the Whitehall II study 673 individuals were selected as a nested case-control study design in which proteomic profiling of fasting 674 EDTA-plasma samples was done at phase 5 (from 1997 - 1999) with the SomaScan v4 proteomic assay. 675 Incident T2D occurrence was assessed in repeated clinical examinations in 1997-1999, 2002-2004, 676 2007-2009, 2012-2013, and 2015-2016, based on FPG above 7 mmol/L, HbA1c>6.5%, use of diabetes 677 medication, or reported physician diagnosed diabetes, excluding prevalent T2D cases at baseline from 678 the analysis. Additionally, participants with impaired kidney function (eGFR < 30 mL/min/1.73m²), 679 incident cardiovascular diseases or missing data on T2D at follow-up were excluded. The final sample 680 comprised of 521 cases and 971 controls.

Association between fasting candidate proteins and incident T2D was assessed using Cox-proportional hazards regression adjusting for the baseline confounders age, sex and BMI. We tested a second model adjusting for additional baseline confounders including FG, triglycerides, HDL-cholesterol and lipid lowering medication on top of age, sex and BMI to determine whether the association persisted in a more refined model.

686 Effect of fasting status on plasma levels of IGT and iIGT discriminatory proteins

Fourteen adult participants were recruited to participate in the study and provided informed consent appropriately. Participants were asked to fast overnight for at least 12 hours prior to reporting to the study site. Fasting blood samples were collected from each participant, after which they were given a moderate fat meal consisting of 5-8 ounces of Cheerios with 6 ounces of 2% milk, one egg, one slice of bacon, one slice of toast with margarine, and 4 ounces of orange juice (calories: 450, 16.9 grams of
 fat, 16 grams of protein, and 59 grams of carbohydrates)⁶⁵.

The time for each participant to complete the meal ranged from 7 to 19 minutes (average of 16 minutes). Post prandial blood samples were collected at 0.5, 1, and 3 hours following completion of the meal. Since each participant consumed their meals at different rates, the actual blood collection times post meal does vary between participants. Participants were not allowed to eat or drink any further caloric items until after the last blood collection. Twelve participants (6 male and 6 female) completed the study. Two participants were excluded due to unmet fasting requirements and an adverse reaction during the first blood draw.

Blood samples were processed to obtain EDTA-plasma by centrifugation and frozen at -80°C until
delivered to SomaLogic Sample Management for proteomic profiling using the SomaScan v4 assay.
The effect of fasting status on 9 unique SOMAmer reagents included in the final clinical + protein
models for IGT or iIGT, was tested by repeated measures ANOVA. Proteins with ANOVA p-values <
0.0055 (according to Bonferroni adjustment for 9 comparisons) were deemed to be significantly
affected by fasting status.

706 Functional annotation of IGT and iIGT-protein signatures

Functional annotation of the 65-IGT and 68-iIGT protein signatures was performed using modified
Fisher's exact tests as implemented by the Database for Annotation, Visualization and Integrated
Discovery (DAVID, version 6.8) and enrichment of biological process GO terms (GOTERM_BP_DIRECT)
was analysed, setting the full list of proteins evaluated by the SomaLogic platform as the background.

Variance explained in top discriminatory protein levels by clinical, biochemical, anthropometric and behavioural risk factors

713 The proportion of variance explained in candidate protein levels by several variables was evaluated in 714 the Fenland cohort using the *variancePartition* R package⁶⁶. Analogously, the proportion of variance 715 explained in the first principal component of the 65-IGT and 68-iIGT discriminatory protein signatures 716 was evaluated. Briefly, this package fits a linear mixed model to assess the effect of each variable on 717 the outcome while correcting for all other variables. Variables evaluated were age, sex, IGT, IPCH, FPG, 718 2hPG, FI, 2hPI, HbA1c, total triglycerides, total cholesterol, HDL-cholesterol, LDL-cholesterol, ALT, ALP, 719 a liver score, BMI, waist-to-hip ratio (WHR), amount of subcutaneous fat, amount of visceral fat, CRP, 720 estimated glomerular filtration rate (eGFR) and intake of statins or antihypertensive medication. FPG, 721 2hPG, FI, 2hPI, HbA1c, total triglycerides, ALT, ALP, CRP, subcutaneous fat and visceral fat were natural 722 log-transformed due to skewed distribution of these variables. We fit separate models for each of the 723 variables evaluated adjusting only for age and sex in the entire Fenland cohort (N=11,546) to avoid bias due to strong collinearity among variables tested. For each of the models, participants withmissing data were excluded.

726 Protein quantitative trait loci (pQTLs) for candidate proteins

Genetic variants associated with candidate proteins (protein quantitative trait loci or pQTLs) were
 taken from our genome-wide association studies across all aptamers as described in Pietzner et al,
 2021⁵⁵.

730 Percentage of variance explained in protein levels by cis and trans pQTL scores

Polygenic scores were constructed for pQTLs within the *cis* (within ±500 kb of the protein-encoding gene) and *trans* regions. Cis-pQTL scores were built using conditionally independent variants. The percentage of variance explained in protein levels by the cis and trans-scores was computed as described in the above section adjusting for age and sex.

735 Association between top discriminatory proteins and fasting and 2-hour plasma glucose and insulin

736 Observational associations between the top selected IGT and iIGT discriminatory proteins and FPG, FI, 737 2hPG and 2hPI were assessed in the entire Fenland cohort at baseline (N=10,259 without missing data) 738 by linear regression models adjusting for age, sex, BMI and test site from the study. The models for 739 2hPG and 2hPI were additionally adjusted by FPG and FPG + FI, respectively. Protein levels were log10-740 transformed and standardized, and 2hPG and 2hPI values were log-transformed for these analyses. 741 Proteins were considered significant at a Bonferroni threshold (p-values < 0.001, accounting for 742 comparisons between the number of protein and number of traits, as for all further association 743 analyses).

744 Association between polygenic risk scores for glycaemic traits and top discriminatory proteins

T2D³⁶, fasting glucose (FG)³⁴, fasting insulin³⁴ (FI score), 2hPG³⁴ (2hPG score) and BMI³⁵ polygenic scores, weighted by genetic effect sizes of previously reported genome-wide significant variants, were computed for 7,973 Fenland participants genotyped with the same array (Affymetrix UK Biobank Axiom Array). Variants not available, with low imputation quality scores < 0.6, or with strand ambiguous alleles were excluded from the scores. Each polygenic score was tested for associations with the plasma abundancies of top IGT and iIGT discriminatory proteins by linear regression models adjusting for age, sex, BMI, the first 10 genetic principal components and test site of the study.

Association between iIGT scores with incident cardiometabolic diseases in a sub-cohort of the EPIC Norfolk study

The EPIC-Norfolk study is a cohort of 25,639 middle-aged, individuals from the general population of
 Norfolk a county in Eastern England which is a component of EPIC³⁷. The EPIC-Norfolk study was

756 approved by the Norfolk Research Ethics Committee (ref. 05/Q0101/191); all participants gave their 757 informed written consent before entering the study. All participants were flagged for mortality at the 758 UK Office of National Statistics and vital status was ascertained for the entire cohort. Death certificates 759 were coded by trained nosologists according to the International Statistical Classification of Diseases 760 and Related Health Problems, 10th Revision (ICD-10). Hospitalization data were obtained using 761 National Health Service numbers through linkage with NHS Digital. Participants were identified as 762 having experienced an event if the corresponding ICD-10 code was registered on the death certificate 763 (as the underlying cause of death or as a contributing factor) or as the cause of hospitalization 764 (Supplementary Table 15). Since the long-term follow-up of EPIC-Norfolk comprised the ICD-9 and 765 ICD-10 coding system, codes were consolidated. The current study is based on follow-up to 31 March 766 2016. Information on lifestyle factors and medical history was obtained from questionnaires as 767 reported previously³⁷. The current analysis is based on a random sub-cohort (N=875) of the whole 768 EPIC-Norfolk study population that was selected excluding known prevalent case subjects of diabetes 769 at baseline was using the same definitions as used in the InterAct Project⁶⁷; in which proteomic 770 profiling was done at health check 1 using the SOMAscan v4 platform from citrate-plasma samples 771 stored in liquid nitrogen since the baseline visit.

Participants with missing data for any of the variables included in the final prediction models
developed in the Fenland study were excluded. The final sample comprised of 753 individuals for
which characteristics are presented in **Supplementary Table 16**.

775 Final prediction models trained and optimized for iIGT in the Fenland study were used to calculate the 776 predicted probability of iIGT for each participant at health check 1 in this sub-cohort of the EPIC-777 Norfolk study. Models tested included: the clinical + 3-proteins iIGT model, 3-protein iIGT model (95% 778 feature selection protein set model), 68-protein iIGT model (80% feature selection protein set model) 779 and the clinical model as a baseline comparison. We then tested the association of the predicted iIGT 780 probability with 8 incident cardiometabolic diseases (or associated T2D comorbidities) including type 781 2 diabetes, coronary heart disease, heart failure, peripheral artery disease, cerebral stroke, liver 782 disease, renal disease and cataracts using cox proportional hazards models adjusting by age at 783 baseline and sex (except for the clinical + 3 protein model, which already accounted for these risk 784 factors within the score). Associations were deemed significant at an 5% FDR accounting for 785 comparison between 8 diseases.

We aimed for cross-platform validation in a separate random sub-cohort of the prospective EPIC-Norfolk study (N=771), in which proteomic measures were done with the Olink Explore panel⁴⁰ from serum samples. Participants with missing data for any of the variables included in the final prediction models developed in the Fenland study (expect HbA1c which was excluded from the models as it was
 unavailable in a large proportion of participants from this sub-cohort) were excluded. The final sample
 comprised of 602 individuals for which characteristics are presented in Supplementary Table 18.

792 Final prediction models trained and optimized for iIGT in the Fenland study (using SomaScan) were 793 used to calculate the predicted probability of iIGT for each participant at health check 1 in this sub-794 cohort of the EPIC-Norfolk study, using the Olink measures for the proteins. Models tested included: 795 the clinical + 3-proteins iIGT model, 3-protein iIGT model (95% feature selection protein set model) 796 and the Cambridge T2D risk Score. We then tested the association of the predicted iIGT probability 797 with the same Cox-model setting and set of disease as in the sub-cohort with available SomaLogic 798 measurements except for liver disease (Supplementary Table 19). Associations were deemed 799 significant at an 5% FDR accounting for comparison between 7 diseases.

All statistical analyses were performed using R language, and environment for statistical computing
 (version 3.6.1 and 4.1.0, R Core Team).

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803 Data availability

804 Data access for the Fenland and EPIC studies can be requested by bona fide researchers for specified

scientific purposes through a simple application process via the study websites below. Data will either

806 be shared through an institutional data sharing agreement or arrangements will be made for analyses

- to be conducted remotely without the necessity for data transfer.
- 808 Fenland: https://www.mrc-epid.cam.ac.uk/research/studies/fenland/information-for-researchers
- 809 EPIC-Norfolk: <u>https://www.mrc-epid.cam.ac.uk/research/studies/epic-norfolk</u>

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811 Code availability

The code employed for the machine learning developed framework has been deposited in the following repository: https://github.com/MRC-Epid/iigt_prediction_proteomics.

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