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1 **Identification of temporal patterns of environmental heat stress of Holstein dairy heifers**
2 **raised in Mediterranean climate during their in-utero and post-natal life periods and**
3 **modelling their effects on age at first calving**

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13 **Simple Summary**

14 Age at first calving is an important reproductive trait of dairy cows, with long-term implications
15 on milk yield, health, reproduction, and profitability of dairy herds. Heat stress can adversely
16 affect the welfare and productivity of cattle. Temperature-Humidity-Index values that
17 quantifies the degree of heat stress in dairy cattle can be easily calculated based on climatic
18 data. However, the effect of heat stress imposed during fetal and early life on age at first calving
19 has not been examined, yet. In the present study the temporal patterns of environmental heat
20 stress imposed on future Holstein dairy heifers during their in-uterus development and 3-month
21 post-natal period and the association of those patterns with age at first calving were
22 investigated. Results offer a deeper understanding in the future impacts of heat stress in
23 subsequent reproductive life of young heifers. Exposure of heifers to heat stress during their
24 very early stages of life can later increase age at first calving from one up to three weeks. This
25 important finding warrants caution in evaluating the long-term implications of heat stress in
26 reproduction. Heat stress mitigation practices should be adopted by dairy farmers.

27 **Abstract**

28 A retrospective study was conducted to evaluate temporal patterns of environmental heat stress
29 during the in-uterus period of development (IUP) and the 3-month post-natal (PN) period of
30 dairy heifers, and to estimate their association with the age at first calving (AFC). Data from
31 30 dairy herds in Northern Greece including 9,098 heifers were extracted from National Cattle
32 Database. Data (2005 – 2019) regarding 230,100 farm-specific ambient daily temperature and
33 relative humidity records, were obtained from ERA5-Land. Average monthly Temperature-
34 Humidity-Index values (THI; low \leq 68, and high $>$ 68) were calculated and matched for each
35 heifer to their IUP and PN. Subsequently, Cluster Analysis was used with monthly THIs as
36 predictors to allocate heifers to THI clusters. The association of clusters with AFC was assessed
37 with Generalized Linear Mixed Model analysis, an extended form of multiple linear regression.

38 Finally, 8 Heat Stress Clusters (HSC; namely HSC-1 to HSC-8) were identified. Compared to
39 HSC-8 (8th-9th IUP months and 1st PN month) heifers of HSC-5 (4th-7th IUP months) and HSC-
40 6 (6th-8th IUP months) calved 13.8 and 17.8 days later, respectively ($P<0.01-0.001$). Moreover,
41 when AFC was treated as a binary variable, heifers of HSC-5 and HSC-6 had 1.15 and 1.34
42 ($P<0.01-0.001$) higher risk of calving for the first time later than 787 days compared to HSC-
43 8, respectively.

44

45 **Introduction**

46 Global warming refers to the rise of average air temperature over time. Under various future
47 scenarios this increase has been averagely estimated at 0.2°C per decade and by 2100,
48 temperature will rise by 1.4-5.8°C, relative to the 1986-2005 period [1,2]. Global warming is
49 mainly a result of anthropogenic activities leading to the accumulation of greenhouse gasses,
50 namely CO₂ and methane, and it is the primary and strongest phenomenon associated with
51 climatic change [3]. Due to climatic change, warm areas are recording increasingly high
52 temperatures for extended periods of time, and larger parts of the globe are experiencing
53 continuously elevated temperature and relative humidity levels [2]. Heat stress in animals
54 occurs when their core temperature increases beyond their ability to maintain thermal
55 equilibrium and dissipate body heat effectively [4]. Dairy cows have a thermoneutral zone
56 between 5 and 26 °C; beyond this range, cows need to adapt their metabolism in order to support
57 their core temperature within normal levels (38.2-39.2 °C) [5–7]. The tolerance of an animal
58 to elevated air temperatures is affected by the relative humidity in the air, which determines the
59 rate of heat abatement through evaporate cooling. Thom, (1959), firstly introduced the term
60 “*discomfort index*” that describes the level of heat stress experienced by humans. Later, this
61 index has been evolved to the Temperature-Humidity-Index (THI), that quantifies the degree
62 of heat stress in dairy cattle [8–10]. Various THI thresholds have been proposed for dairy cows,
63 beyond which heat stress becomes a serious issue; a value of 72 units proposed following
64 research conducted in subtropical regions [10,11]. A threshold of 68 may be more appropriate
65 for high yielding dairy cows raised in temperate climates [12,13].

66 Heat stress negatively influences animal health and compromises welfare and productivity
67 [4,14]. Increased environmental temperature has negative impacts on the reproduction of
68 mammalian species: embryogenesis, oogenesis and spermatogenesis are affected [15–18],
69 conception rates are reduced [19,20], and puberty becomes suppressed [21]. Moreover, long-
70 term effects on the offspring may arise as a result of maternal heat stress. Dam exposure to high
71 THI during the dry period (late gestation) compromises passive transfer of immunity and lowers
72 calf weaning weight and height [22–24], compared to calves born of cooled dams. Recce et al.,
73 (2021), recently demonstrated the long-term effects of high THI values on calving to conception

74 interval of heifers whose dams had been exposed to heat stress during heifers' intrauterine
75 development. Age at first calving (AFC) is also an important performance trait that is recorded
76 for all cows, with long-term implications on milk yield, health, reproduction, and profitability
77 of dairy herds. Optimum AFC for Holstein dairy cows is considered to be between 25 and 26
78 months [26–28], while other researchers estimate it between 18 and 23 months [29–31].
79 However, the effect of heat stress imposed during fetal and early life on AFC has not been
80 investigated, yet.

81 Central Macedonia is Greece's primary dairy-producing region. It has a Mediterranean
82 climate with continental characteristics. From April to September (spring to summer) average
83 THI values are usually above the comfort levels for cattle (THIs>68) [32]. Moreover, according
84 to the latest Intergovernmental Panel on Climate Change report, climate change is anticipated
85 to escalate in the Mediterranean basin [2]. Greece is expected to experience in the near future
86 (2025-2049) longer periods of drought and extreme maximum temperatures [33].

87 This study aimed: a) to identify temporal patterns of environmental heat stress imposed on
88 future Holstein dairy heifers during their in-uterus period of development and 3-month post-
89 natal period, raised in Central Macedonia (Northern Greece), and b) to investigate the
90 association of heat stress patterns with AFC.

91 **Materials and methods**

92

93 *Herds and animals*

94 Data from dairy farms of Thessaloniki Prefecture (Central Macedonia), Greece's major
95 area of dairy production, were used in the study. The inclusion criteria for herds and heifers
96 were:

97 I) Herds should have had a minimum yearly average number of dairy cows ≥ 100 , and the
98 geographical latitude and longitude of the premises should have been recorded in the
99 Greek National Cattle Database.

100 II) Regarding heifers, information recorded in the Greek National Cattle Database should
101 have included: (a) heifer birth date, (b) dam birth date, (c) date of heifer's 1st calving,
102 and (d) heifers and their dams should have been both born in Thessaloniki Prefecture.

103 Data were derived from the Greek National Cattle Database throughout a 15-year period (2005
104 – 2019). Finally, 30 herds and 9,098 heifers, that calved for the first time between 2005 – 2019,
105 fulfilled the inclusion criteria (Suppl. Table 1).

106 Based on the heifers birth date, for each heifer the time-length of her in-utero period (IUP)
107 of development and the 3-month post-natal period (PN) were estimated. Both periods were
108 partitioned in monthly increments, resulting in 9 IUP "months" and 3 PN "months" (IUPM and
109 PNM, respectively).

110 The number of cows on each herd ranged from 100 to 500. During the last 5 years (2015 -
111 2020), the daily milk production per cow was: a) 25-27 kg, n= 3 herds, b) 28-30 kg, n= 16
112 herds, c) 31-33 kg, n= 5 herds, and d) 34-35 kg, n=6 herds. All cows were milked twice daily.
113 All premises had barns with corrugated thermo-insulated roof panels. Heifers were housed in
114 single-slope barns with large front openings and natural ventilation; barns were orientated so
115 as to provide shade during the summer months and equipped with curtain side-walls for the
116 winter. Dry cows were housed in single-slope barns with large front openings and natural
117 ventilation, as well heifers (n=8) or in double-pitched roof barns with ridge openings and
118 mechanical ventilation with fans to provide air exchange (n=22). Dry cows and heifer housing
119 facilities consisted of traditional bedded packs. Straw was added to the bedded area (\approx 10
120 kg/cow/day) and removed every 4-6 weeks. Milking cows were housed in single-slope barns
121 with large front openings and natural ventilation and conventional bedded pack pens (n=3) or
122 in double-pitched roof free-stall barns, usually with 2 or 3 row pens, with ridge openings and
123 mechanical ventilation with fans to provide air exchange (n=27). Only three farms, with double-
124 pitched roof free-stall barns, used sprinklers in the feed alley.

125 Total mixed rations for heifers, dry and fresh cows were formulated to meet or exceed net
126 energy and metabolizable protein requirements, according to National Research Council
127 recommendations (NRC, 2001). All farms used artificial insemination for the entire study
128 period.

129

130 *Climate dataset*

131 The historical farm-specific average daily air temperature and relative humidity data were
132 derived from ERA5-Land, a European Centre for Medium-Range Weather Forecasts, formed
133 within the Copernicus Climate Change Service Program of the European Commission [34].
134 ERA5-Land uses weather prediction models to produce a total of 50 climate variables at a
135 spatial resolution of 9 km and with a temporal coverage from January 1950 to present.

136

137 *Temperature and humidity index (THI)*

138 In total, 230,100 average daily temperature and relative humidity records were derived
139 from ERA5-Land. From this dataset average daily THI values were calculated based on the
140 equation: $THI = (1.8 \times T + 32) - [(0.55 - 0.0055 \times RH) \times (1.8 \times T - 26)]$

141 Where:

142 T: temperature (in °C), and

143 RH: relative humidity (NRC, 1971).

144 Subsequently, 9 and 3 average monthly THI values, were estimated and matched for each
145 heifer to their IUP and PN, respectively. Monthly THIs were categorised as low ($THI_1 \leq 68$)
146 and high ($THI_2 > 68$).

147 Thereafter, an overall 3-level categorical THI trait was established (needed for the
148 subsequent cluster analysis, see further below) for each of the two periods (IUP and PN),
149 defined as follows:

150 1. For **IUP**:

- 151 a. IUP_1: represented heifers with 0 or 1 months of high THI values during their
152 entire in-utero development period,
- 153 b. IUP_2: represented heifers with 2 or 3 months of high THI values during their
154 entire in-utero period,
- 155 c. IUP_3: represented heifers with at least 4 months of high THI values during
156 their entire in-utero period.

157 2. For **PN**:

- 158 a. PN_1: represented heifers with 0 or 1 months of high THI values during their
159 entire post-natal period,
- 160 b. PN_2: represented heifers with 2 months of high THI values during their entire
161 post-natal period,
- 162 c. PN_3: represented heifers with 3 months of high THI values during their entire
163 post-natal period.

164

165 *Statistical analyses*

166 1. Cluster analysis

167 Cluster analysis (CA) is a method that identifies homogenous groups of cases that form a
168 cluster. [35,36].

169 a) *Selection of clustering variables*

170 In the present study, the aim of CA was to identify groups of heifers that were very similar
171 regarding the THI load during their in-utero and post-natal period. Therefore, the average
172 monthly THI values in the corresponding periods were selected as clustering variables (12
173 variables in total).

174 b) *Decision for the number of clusters*

175 Hierarchical CA method was selected to decide the optimal number of clusters [36]. In
176 order to achieve low levels of collinearity among the 12 clustering variables highly correlated
177 variables (correlation coefficients >0.90) had to be identified [36]. Therefore, a Bivariate
178 Correlation analysis, with Kendall's tau-b test for estimation of correlation coefficients, was
179 performed. During this preliminary analysis, moderate correlations were identified between the
180 average monthly THI values of the 1st and the 7th month of the in-utero period of development
181 and between the average monthly THI values of the 1st month of the in-utero period of
182 development and the 3rd month of the post-natal period. Therefore, the removal of the average
183 monthly THI values of the 1st month of the in-utero period of development from the clustering

184 procedure was decided. Finally, 11 remaining monthly THIs were used in the HCA. The
185 Kolmogorov-Smirnov test of normality revealed the non-normal distribution of those THIs
186 ($P<0.001$). Therefore, THI values were standardized to their z scores and then inserted into the
187 HCA as continuous variables. Euclidian distance and Ward's method were used during the
188 HCA. The optimum number of clusters was decided using the elbow rule on the agglomeration
189 schedule derived from HCA (Suppl. Table 2). According to this rule, the optimum number of
190 clusters ($n=8$) was estimated by subtracting the number of stages ($n=9,083$) from the number
191 of observations ($n-1=9,097$). These were used in the subsequent Two-Step cluster analysis
192 (TSCA).

193 *c) Selection and execution of the clustering analysis*

194 The Two-Step Cluster Analysis (TSCA) of SPSS was used to allocate heifers to clusters
195 [35,37]. The same 11 average monthly THI values of each heifer from HCA were considered.
196 Moreover, the overall categorical THI traits were additionally inserted into the TSCA procedure
197 to allow the clustering algorithm to distinguish heifers of low- and high-THI load during the
198 two periods. All clustering predictors were equally used by the TSCA algorithm to heifer
199 classification among the 8 clusters (predictor importance=1.00). The Log-likelihood function
200 was used as a distance measure among clusters.

201 *d) Validation of the clustering solution*

202 The stability of the clustering solution was displayed by manually performing 25 iterations.
203 Each time, the cluster membership of individual heifers was the same, indicating stability of
204 the results. Moreover, results from the Kaiser-Meyer-Olkin (KMO) measure of sampling
205 adequacy (0.904) and the Bartlett's test of sphericity (statistically significant at $P<0.001$),
206 indicated that cluster analysis was appropriate for our data.

207

208 2. Regression Analysis

209 The association of THI clusters with AFC (in days) was assessed with Generalized Linear
210 Mixed Model (GLMM) analysis. The model included AFC as dependent (response) variable
211 and the following independent (explanatory) variables: the random effects of herd and the fixed
212 effects of age of the dam of the heifer subjected to analysis at conception (4 levels, age quartile
213 1 [AQ1]: 292 – 537 days, $n=2,247$; AQ2: 537 – 880 days, $n=2,247$; AQ3: 881 – 1375 days,
214 $n=2,269$ and AQ4: $\geq 1,376$ days, $n=2,335$), the respective THI cluster category of each heifer,
215 and the year that the heifer was conceived (16 levels: 2005 – 2020). Pairwise comparisons of
216 estimated marginal THI cluster means were assessed using Least Square Adjustment.
217 Regarding the "herd" random effect, there are many factors that affect both the dam and the
218 fetus/heifer during the in-utero and the post-natal periods. These include methods of mitigating
219 heat stress (provision of shade, sprinkler and fan systems etc.), dam and calf housing, and
220 calf/heifer health and nutrition management practices. Those factors were considered in the

221 statistical model as random ones within the random “*herd*” factor, as described and applied by
222 Recce et al. 2021 [25]. The validity of the model was assessed by evaluating the normality of
223 the residuals with Q-Q plots. The reliability of the model was assessed through split-sample
224 analysis and subsequent cross-validation correlation, as described in Dohoo et al. 2009 [38].

225 Moreover, the association of THI clusters with the risk of having her 1st calving beyond the
226 median AFC in our data, 787 days of age, was assessed with binary linear regression (LR)
227 analysis by fitting a logit function to the above model. Age at first calving was treated as a
228 binary variable with values of zero for AFC<787 and one for AFC>787 days. The probability
229 derived from the binary LR analysis was treated as test variable in a subsequent Receiver
230 Operating Characteristic (ROC) analysis aimed to evaluate the reliability of the model.

231 All statistical analyses were performed using the SPSS 25.0. software package (IBM SPSS,
232 Version 25.0, Armonk, NY: IBM Corp.). Statistical significance was set at $P \leq 0.05$, in all cases.

233 **Results**

234 Regarding the GLMM, the correlation between the predicted and actual values for the
235 randomly selected subset of data (n= 5,421) was 0.439 ($R^2= 0.193$), while for the remaining
236 3,677 data it was 0.479 ($R^2= 0.229$). The shrinkage on cross-validation was <0.1, suggesting
237 that the selected predictors formed a reasonably reliable model. Further, regarding the binary
238 procedure of the GLMM, the estimated model Area Under the Curve (AUC) was 0.74 (95%
239 CI: 0.73 – 0.75, $P < 0.001$), indicating adequate model reliability.

240 During the study period, the number of days per year with THI values > 68 increased
241 from 95 in 2005 to 110 in 2019, representing a rise of 14.6% (Figure 1). Average monthly and
242 yearly THI values are depicted in Figures 2 and 3, respectively. All eight clusters (namely HSC-
243 1 to -8) were identified in each herd (Suppl. Table 3) and are described in detail below. Details
244 regarding the distribution of low and high THIs for each month during the in-utero and the post-
245 natal periods in all clusters are depicted in Figure 4 and 5. Details regarding the distribution of
246 dam conception months for each cluster are presented in Suppl. Table 4.

247

248 *Cluster description*

249 *HSC-1: Entire post-natal period heat stress (n = 782, 8.6%).* All heifers classified in
250 this cluster experienced average monthly THI values >68 during each of the three months of
251 the post-natal period. During the first 2-8 months of their in-utero period of development heifers
252 did not experience almost any average monthly THI>68. It was only until the 9th month of the
253 in-utero period of development that about 25% of heifers experienced heat stress. Dams of
254 heifers classified in this cluster conceived mostly during August and September and gave birth
255 mostly during May and June of the following year.

256 *HSC-2: 2nd month of the in-utero period of development and 2nd to 3rd month of the*
257 *post-natal period heat stress (n=596, 6.6%).* Almost all heifers classified in this cluster
258 experienced heat stress during the 2nd and the 3rd month of the post-natal period (96.1% and
259 99.8%, respectively). Most of them (60.1%) also experienced heat stress during the 2nd month
260 of the in-utero period of development. Dams of heifers classified in this cluster conceived
261 mostly during summer (July and August), and gave birth during the spring months of the
262 following year (April and May).

263 *HSC-3: 2nd and 3rd month of the in-utero period of development and 3rd month of the*
264 *post-natal period heat stress (n=860, 9.5%).* Heifers classified in this cluster experienced heat
265 stress during the 2nd and the 3rd month of the in-utero period of development (100% and 75.3%,
266 respectively). It was only at the 3rd month of the post-natal period that 79% of heifers
267 experienced heat stress again. Dams of heifers classified in this cluster conceived during May
268 and mid-summer (June and July), and gave birth during March and April of the following year.

269 *HSC-4: 2nd to 5th month of the in-utero period of development heat stress (n=1,594,*
270 *17.5%).* Heifers classified in this cluster experienced heat stress during their 2nd to 5th IUPM
271 (75.4%, 98.2%, 98.1%, and 48.9%, respectively). It was only at the 3rd month of the post-natal
272 period that a minor percentage (4.4%) of heifers experienced heat stress. Dams of heifers
273 classified in this cluster conceived mostly during April to June and gave birth mostly during
274 the winter months (Jan to Feb) and in March of the following year.

275 *HSC-5: Mostly 2nd trimester of the in-utero period of development and prolonged heat*
276 *stress (n=1,620, 17.8%).* Heifers classified in this cluster started to experience heat stress
277 during the 3rd month (24.4%), mainly during the 4th to 6th (76.4%, 99.1%, and 96.3%), and to a
278 lesser extent (49.4%) during the 7th month of the in-utero period of development. Dams of
279 heifers classified in this cluster conceived mostly during February and March, and gave birth
280 during the late autumn months and January of the following year.

281 *HSC-6: 2nd and 3rd trimester of the in-utero period of development and prolonged heat*
282 *stress (n=1,267, 13.9%).* Heifers classified in this cluster started to experience heat stress
283 during the 5th (31.6%), mainly during the 6th to 8th (90.1%, 100%, and 95.6%), and to a lesser
284 extend (27.8%) during the 9th month of the in-utero period of development. Dams of heifers
285 classified in this cluster conceived mostly during the mid-winter (Dec and Jan), and gave birth
286 mostly during September to October of the following year.

287 *HSC-7: Last month of the in-utero period of development/1st and 2nd month of post-*
288 *natal period heat stress (n=1,044, 11.5%).* Heifers classified in this cluster started to experience
289 heat stress during the 8th (15.4%) and mostly during the 9th month of the in-utero period of
290 development (87.5%) and the 1st and 2nd month of post-natal period (99.4 and 88.1%,
291 respectively). Dams of heifers classified in this cluster conceived on Autumn (mostly during

292 Oct), and gave birth during the summer months of the following year (mostly during Jul and
293 Aug).

294 *HSC-8: Mostly 3rd trimester of in-utero period of development heat stress (n=1,335,*
295 *14.7%).* It was only at the 7th month of the in-utero period of development that half of heifers
296 experienced HS (52%), and thereafter during the 8th and 9th months (100% and 99.9%,
297 respectively); half of them (53.6%) experienced HS during the 1st month of the post-natal
298 period, as well. Dams of heifers classified in this cluster conceived mostly during late autumn
299 (Oct and Nov) and December, and gave birth mostly during the August and September of the
300 following year.

301

302 *Association of HSC with AFC*

303 Details regarding the association of environmental HS clusters with AFC are presented
304 in Table 1. Cluster HSC-8 was set as the reference cluster. Compared to HSC-8, heifers
305 classified in clusters HSC-2, HSC-3, HSC-4, HSC-5 and HSC-6 calved from 6.4 to 17.8 days
306 later ($P<0.05$ – $P<0.001$). When AFC was treated as a binary variable, heifers classified in
307 clusters HSC-5 and HSC-6 had 1.15 ($P<0.01$) and 1.34 ($P<0.001$) higher risk of performing
308 their 1st calving beyond 787 days compared to HSC-8, respectively.

309 Herd was a significant risk factor for AFC. Heifers gestated by dams of AQ2 tended to
310 calve 4.7 days later, compared to those gestated by dams of AQ1 ($P=0.059$). When AFC was
311 treated as a binary variable, heifers gestated by dams of AQ2 and AQ4 had 1.17 and 1.14
312 ($P<0.05$) higher risk of performing their first calving beyond 787 days compared to heifers
313 gestated by AQ1 dams; a similar tendency (OR=1.14, $P=0.059$) existed for AQ3 dams.

314 **Discussion**

315 We have conducted a retrospective study aimed to evaluate the temporal patterns of
316 heat stress in Holstein heifers, and to estimate whether heat stress during their in-utero period
317 of development and first months of life was associated with the AFC. To that aim, we have
318 used cluster analysis to distinguish heifers that had similar temporal heat stress patterns during
319 their entire gestation and post-natal period from those that differ at the same period. One of the
320 main advantages of cluster analysis is that it is performed on raw data without any a priori
321 knowledge of cluster characteristics [37]. Recently it has been applied in disease description
322 [39–41]. One drawback of this method is the instability of the cluster membership (here the
323 allocation of the subjects in different clusters every time the algorithm is executed). Thus, we
324 have performed a series of manual iterations; every time the clustering solution was the same,
325 suggesting the reliability of the method. Moreover, correlated predictor variables were excluded
326 during the previous preliminary steps of the analysis to avoid collinearity complications. To

327 our knowledge this is the first study reporting temporal patterns of environmental heat stress in
328 Holstein dairy heifers using this method.

329 Further, we have used the Generalized Linear Mixed Model analysis of SPSS, an
330 extended linear model, that enables the non-normal distribution of the dependent variable and
331 the integration of random effects to the analysis [42]. The normal distribution of the residuals
332 indicated the validity of the model. The reliability of the model has been assessed through the
333 cross-validation procedure that indicated the appropriateness of the proposed analysis. Also,
334 the relatively high AUC that was derived after fitting a logit function to the binary linear
335 regression of GLMM culminated to the adequacy of the proposed analysis. Provided the large
336 number of herds and animals together with the robust statistical analyses, we are confident that
337 our initial research hypothesis that heat stress was associated with age at first calving was
338 confirmed and that results from the present study lie within our current understanding of heat
339 stress effect on the dairy cow population.

340 Heifers that had not experienced, at any time during the in-utero and the post-natal
341 periods, average monthly THIs above 68, did not exist in this dataset and therefore, a non-heat
342 stress cluster could not be formed. Thus, the selection of a cluster as a referent-one was a
343 compromise. Based on cluster characteristics, heifers of HSC-8 seemed the best option, based
344 on the fact that they experienced heat stress mostly during the 3rd trimester of their in-utero life,
345 a period where no major differentiation and maturation of reproductive organs occurs [43].

346 Clusters HSC-1 and HSC-7 were not associated with AFC. The heat load of the entire
347 post-natal period was the distinct characteristic of HSC-1; on the other hand, HSC-7 seemed to
348 be a “*transition cluster*” between HSC-6 and HSC-8. However, they both included the last
349 month of gestation and the first two months of the post-natal period. Similarly, the last month
350 of gestation and the first month of the post-natal period were also included in HSC-8. These
351 three clusters represented the heat load accumulated during the end of the in-utero life and the
352 post-natal period. Do these findings imply a favorable effect of heat load on AFC or do these
353 clusters of heifers were more heat-resistant compared to the other clusters? Caution is warranted
354 when interpreting these findings. High ambient temperature and extreme heat waves are risk
355 factors for calf mortality [44,45] and therefore it is possible that heifers of these clusters
356 represent a rather “heat-tolerant” fraction of the population. Moreover, as heat stress during late
357 pregnancy and early life has been associated with detrimental effects on immunity, growth rate
358 and feed utilization [46–49], the apparent lack of association with AFC, must not preclude these
359 animals from the benefits of heat stress mitigating practices (heat-protected accommodation,
360 proper ventilation and shading, etc.) which are of paramount importance for their welfare,
361 especially when an increase in temperature is expected in the coming years [33].

362 Heifers classified in HSC-2 to HSC-6 calved from one to almost three weeks later,
363 compared to those classified in the reference cluster; those in HSC-5 and HSC-6 were also

364 associated with increased risk of calving beyond 787 days (\approx 26 months). From the early stages
365 of the embryological development and during the first trimester of gestation the primordial
366 germ cells (PGCs) starts to migrate from the epiblast towards the genital ridges, the structures
367 destined to become the undifferentiated gonads [43]. During this period of migration, the PGCs
368 proliferate and differentiate to oogonia. Between the end of the first and the beginning of the
369 second trimester of gestation the assemblance of the primordial follicles is initiated. The
370 transition of primordial to primary follicles is initiated at the beginning of the second trimester
371 of gestation [47,50]. Consequently, any potentially factor that disrupts this well-orchestrated
372 procedure of production, transition and differentiation of primordial follicles might eventually
373 result in ovarian reserve depletion at birth, and on the long-term, inevitably compromise fertility
374 [51–53]. The above timeframes coincide with those of HSC-2 to HSC-5 (2nd to 4th months of
375 in-utero development).

376 Recently, Recce et al., (2021), using multivariate regression analyses, reported that cow
377 exposure to severe THI (\geq 72) during the first trimester of their in-uterus life was associated
378 with greater calving to conception interval of their progeny. Moreover, Akbarinejad et al.,
379 (2017) demonstrated that exposure of dam to heat stress could delay calving to conception
380 interval of their progeny, with the second and third trimesters of gestation being the most critical
381 periods. Interestingly, these researchers also hypothesized that there may be distinct temporal
382 patterns of prenatal heat stress, given the asymmetric development of the various fetal organs
383 throughout the consecutive gestational stages.

384 Of course, one might argue that HSC-5 and especially HSC-6 do not fit to the previous
385 description. Other mechanisms during the 5th to 7th months of the in-utero period of
386 development that negatively affect future reproductive capacity may be involved and prolonged
387 heat stress exposure may also play a role. Heat stress can lead to placental insufficiency and
388 thus hamper fetal development. The reduced placental size and function restricts the maternal-
389 fetal oxygen and nutrition exchange. Many adverse and detrimental heat stress effects to
390 placental function have been reported: reduced placental weight [54], impaired placental and
391 umbilical blood flow and placental vascularization [55,56], induced fetus hypoxia by impeding
392 transplacental oxygen diffusion [55], depleted glucose provision to placental tissue [57], limited
393 supply of amino acids [38]. Moreover, heat stress compromises maternal dry matter intake [58],
394 which is essential for the ovarian function of the offspring. Mossa et al., (2013), provided
395 evidence that the restriction of nutrients in the dam during the first trimester of gestation
396 resulted in decreased ovarian reserves of female offspring as a consequence of high serum
397 maternal testosterone concentration during gestation. This issue merits further research. In any
398 case, the increase in AFC represents a considerable cost to dairy farmers; it was recently
399 estimated that £2.87 (€3.24) are needed for each extra day of heifer rearing to first calving [60].

400 In the present study, average monthly THI values indicative of heat stress (> 68) were
401 mostly present from June to September. Moreover, since 2005, average yearly THI values have
402 continuously increased, as well as the number days per year with THI values above 68. This
403 increase is expected to deteriorate in the Mediterranean basin during the coming decades [33].
404 This could lead to more frequent and severe heat waves, with negative impacts on health,
405 welfare and production of dairy cows. Proactive managerial strategies must be adopted towards
406 the mitigation of these effects. Traditionally, farmers prioritize high production groups when
407 implementing heat abatement practices and more recently, following consultants' advice, dry
408 period cow groups. However, a careful look at HSC-5 and HSC-6 reveals that the dams of these
409 heifers experience most of the heat stress while residing in low production groups during their
410 lactation cycle. Therefore, adequate ventilation and relevant equipment (shades, fans, sprinklers
411 etc.) must be available to all cows, not only to high-end groups.

412 In addition of exposure to high THIs during their in-utero development and early life,
413 heifers may be subjected to other stressors until breeding; while herd was included in the
414 logistic regression model, the authors acknowledge that it cannot completely account for
415 differences in other variables associated with AFC beyond the 3rd month of life, namely
416 nutrition, housing/overstocking, health status, farmer perceptions, economic conditions etc.
417 This is undoubtedly a limitation of the present retrospective study which is based on records of
418 official data-bases. Moreover, in prospective studies, microclimate records should be used, in
419 order to adequately capture the association of THI truly perceived by animals with reproductive
420 indices.

421 **Conclusions**

422 Temporal patterns of heat stress during the in-utero development and the 3-month post-natal
423 period that are associated with AFC do exist for Holstein heifers. Temperature-Humidity Index
424 values >68 between the 2nd and the 7th month of in-utero development and especially for
425 prolonged time, increase AFC from one up to three weeks compared to exposure to heat stress
426 during the last trimester of gestation. Heat stress mitigation practices should be applied for all
427 animals on dairy farms.

428

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