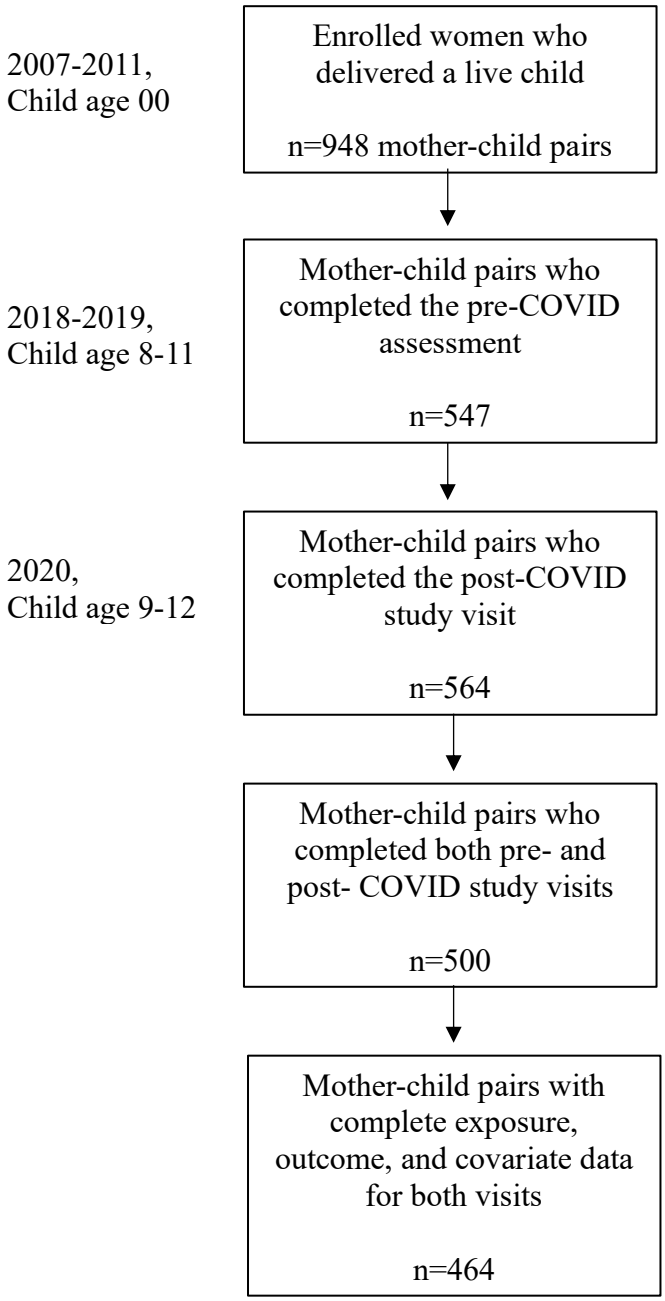
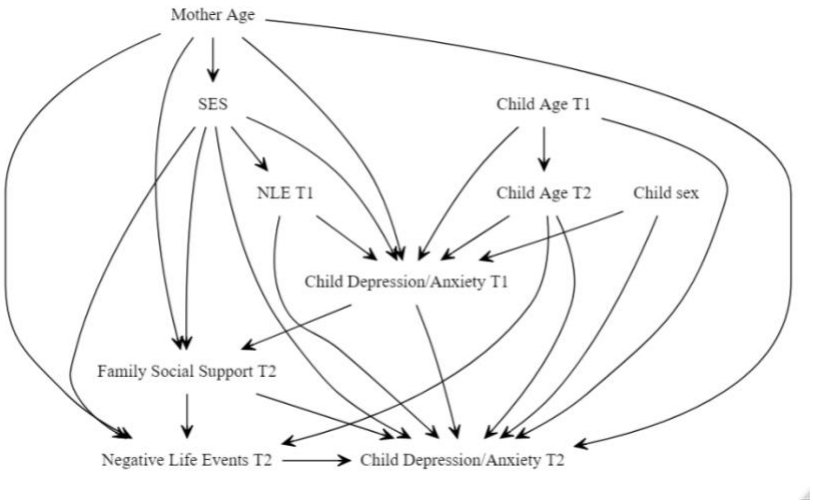
Supplemental Figure 1. Flow diagram depicting participant enrollment and progress through the study.



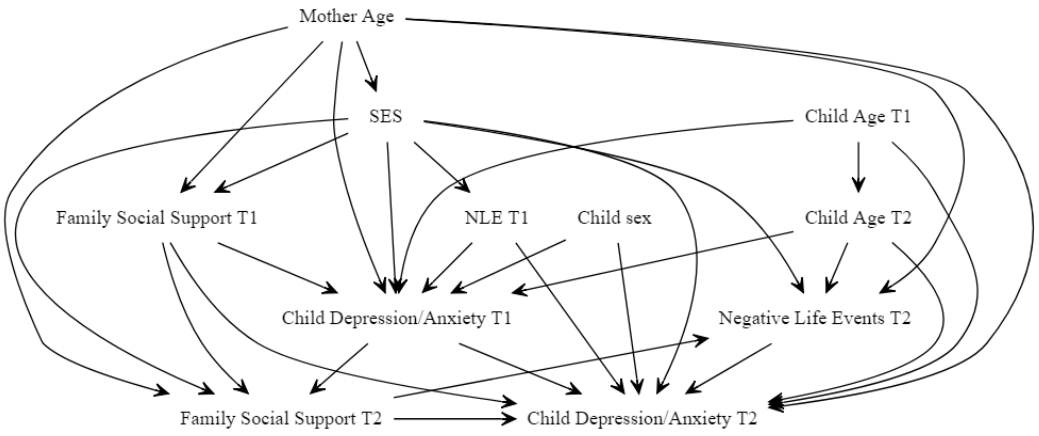
Supplemental Figure 2. Directed Acyclic Graphs (DAG) displaying assumed conditional dependencies between exposures, anxiety and depressive symptoms, and relevant covariates. Separate DAGs are displayed for A) negative life events and B) social support.

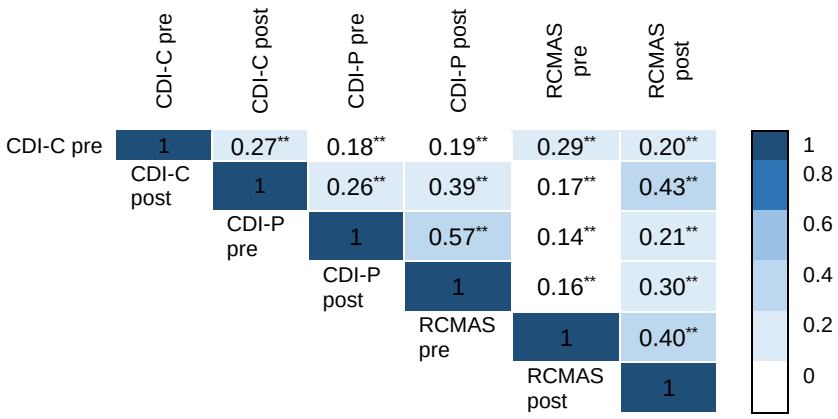
Note. NLE = negative life event; T1 = time 1 (before COVID); T2 = time 2 (during COVID); SES = socioeconomic status.

1) DAG for maternal-reported negative life events



2) DAG for maternal-reported social support





Supplemental Figure 3. Correlations Between Childhood Mental Health Outcomes.

Note. CDI-C = Children's Depression Inventory child reported; CDI-P = Children's Depression Inventory parent reported; RCMAS = Revised Children's Manifest Anxiety Scale (child reported).

*p<0.05; **p<0.001

Supplemental Table 1. Descriptive characteristics for the original enrolled cohort and those included in our subset.

	Original PROGRESS cohort (n=948)	Subset included in this analysis (n=464)	*p*-value
Child sex			
Male	498 (53)	236 (51)	
Female	450 (47)	228 (49)	0.56
Maternal SES at birth			
Lower	486 (51)	242 (52)	
Medium	356 (38)	175 (38)	
Higher	106 (11)	47 (10)	0.83
Maternal education at birth			
Lower	385 (41)	191 (41)	
Medium	334 (35)	168 (36)	
Higher	229 (24)	105 (23)	0.81
Maternal age at birth, years	28.0 ± 5.5	28.2 ± 5.6	0.56
Gestational age at birth, weeks	38.2 ± 2.0	38.3 ± 1.8	0.46
Maternal negative life events during pregnancy	3.2 ± 2.1	3.2 ± 2.0	0.78

Supplemental Table 2. Distribution of Negative Life Event, Social Support Scores, and Depressive and Anxiety Symptoms by Month of Assessment

	May/June	July	August/Sept/Oct
Total, N (%)	153 (33)	150 (32)	161 (35)
Total NLE, mean ± SD	2.6 ± 1.7	2.9 ± 1.9	3.2 ± 2.0
Social support, mean ± SD	17.5 ± 2.3	17.0 ± 2.3	17.2 ± 2.5
CDI-C, mean ± SD	54.9 ± 10	53.5 ± 8.7	55.4 ± 10.8
CDI-P, mean ± SD	54.1 ± 9.6	52.3 ± 9.8	53.1 ± 9.6
RCMAS, mean ± SD	50.1 ± 7.7	49.3 ± 8.2	50.5 ± 8.5

Supplemental Table 3. Percentage (No. (%)) of Children with CDI Depressive ($T \geq 65$) and RCMAS Anxiety ($T \geq 60$) Symptoms in the Clinical Range

	Before COV	During COV
CDI-C		
Overall	48 (10)	67 (14)
Males	24 (10)	23 (10)
Female	24 (10)	44 (19)*
CDI-P		
Overall	42 (9)	57 (12)
Males	29 (12)	28 (12)
Female	13 (6)	28 (12)*
RCMAS-2		
Overall	54 (11)	56 (12)
Males	25 (10)	19 (8)
Female	29 (13)	37 (16)

Note. CDI-C = Children's Depression Inventory child reported; CDI-P = Children's Depression Inventory parent reported; RCMAS = Revised Children's Manifest Anxiety Scale (child reported).
*$p<0.05$ for McNemar's test comparing the proportion of children with clinically elevated symptoms from before to during COVID.