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Reporting Summary

Nature Portfolio wishes to improve the reproducibility of the work that we publish. This form provides structure for consistency and transparency in reporting. For further information on Nature Portfolio policies, see our <u>Editorial Policies</u> and the <u>Editorial Policy Checklist</u>.

Statistics

For all statistical analyses, confirm that the following items are present in the figure legend, table legend, main text, or Methods section.

n/a	Cor	firmed
	\square	The exact sample size (n) for each experimental group/condition, given as a discrete number and unit of measurement
	\square	A statement on whether measurements were taken from distinct samples or whether the same sample was measured repeatedly
		The statistical test(s) used AND whether they are one- or two-sided Only common tests should be described solely by name; describe more complex techniques in the Methods section.
	\square	A description of all covariates tested
	\square	A description of any assumptions or corrections, such as tests of normality and adjustment for multiple comparisons
	\boxtimes	A full description of the statistical parameters including central tendency (e.g. means) or other basic estimates (e.g. regression coefficient) AND variation (e.g. standard deviation) or associated estimates of uncertainty (e.g. confidence intervals)
	\boxtimes	For null hypothesis testing, the test statistic (e.g. F, t, r) with confidence intervals, effect sizes, degrees of freedom and P value noted Give P values as exact values whenever suitable.
\boxtimes		For Bayesian analysis, information on the choice of priors and Markov chain Monte Carlo settings
	\square	For hierarchical and complex designs, identification of the appropriate level for tests and full reporting of outcomes
	\square	Estimates of effect sizes (e.g. Cohen's d, Pearson's r), indicating how they were calculated
		Our web collection on statistics for biologists contains articles on many of the points above.

Software and code

Policy information about availability of computer code		
Data collection	No software or code is used in data collection.	
Data analysis	IBM SPSS Version 23.0 (SPSS-23), QlAamp [®] DNA Stool Mini Kit (Qiagen, Hilden, Germany), NanoDrop One spectrophotometer (Thermo Fisher Scientific, Fitchburg, WI), The open-source software QIIME 2 (version: 2019.1), The online genescloud platform (https://www.genescloud.cn/ chart /Corteatman) _DNeasyPowerSoil Kit (OlAGEN_IncNetherlands) _Outadant (v1.2.1) _Image-Pro_Plus 6.0 analysis software	

For manuscripts utilizing custom algorithms or software that are central to the research but not yet described in published literature, software must be made available to editors and reviewers. We strongly encourage code deposition in a community repository (e.g. GitHub). See the Nature Portfolio guidelines for submitting code & software for further information.

Data

Policy information about availability of data

All manuscripts must include a data availability statement. This statement should provide the following information, where applicable:

- Accession codes, unique identifiers, or web links for publicly available datasets
- A description of any restrictions on data availability
- For clinical datasets or third party data, please ensure that the statement adheres to our policy

The raw date have been uploaded on CNGB Sequence Archive (CNSA) of China National GeneBank DataBase (CNGBdb) (https://db.cngb.org/mycngbdb/

Research involving human participants, their data, or biological material

Policy information about studies with <u>human participants or human data</u>. See also policy information about <u>sex, gender (identity/presentation),</u> <u>and sexual orientation</u> and <u>race, ethnicity and racism</u>.

Reporting on sex and gender	There was no difference in gender among the three groups of subjects, so sex was not analyzed as a covariate in clinical trail.
Reporting on race, ethnicity, or other socially relevant groupings	no
Population characteristics	The 85 patients with depression had a mean age of 24.32 years, were composed of 39 males and 46 females, had a mean years of education of 12.89 years, and had a mean body mass index of 21.79 years. The 85 healthy subjects had an average age of 24.08 years, were composed of 38 males and 47 females, had an average years of education of 16.70 years, and had an average body mass index of 22.08 years.
Recruitment	85 first-episode, drug-naive MDD patients between the ages of 18-55 were recruited from department of psychiatry of the First Hospital of Shanxi Medical University during the period of December 2019 to July 2021. All patients met the criteria for MDD according to the Diagnostic and Statistical Manual of Mental Disorders-Fourth Edition (DSM-IV). Individuals were excluded if they had other psychiatric disorders, any somatic illness, a history of alcohol and/or drug abuse, or if they had taken antibiotics, probiotics, prebiotics, or synbiotics within the past three months. An advertisement was used to recruit healthy controls (HCs) from the local community and universities, and 85 HCs participated in this study. These subjects did not have any physical and somatic illnesses. Participants in both groups signed written informed consent prior to participating in the trial. All subjects were recommended for enrollment by the clinician, then the scale was evaluated by two professionally trained graduate students and the inclusion criteria were determined, if the inclusion criteria were met, demographic data such as age, sex, years of education, and body mass index varied among participants, all of which influenced the results, but the overall results were stable as the sample size increased.
Ethics oversight	The present study was approved by the Research Ethics Review Board of the First Hospital of Shanxi Medical University located in Taiyuan, China. Written informed consent was obtained from all participants. In addition, minor participants (age less that 18 years) were involved in this study, the informed consent was obtained from parents of these participants.

Note that full information on the approval of the study protocol must also be provided in the manuscript.

Field-specific reporting

Please select the one below that is the best fit for your research. If you are not sure, read the appropriate sections before making your selection.

Life sciences	
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Behavioural & social sciences

Ecological, evolutionary & environmental sciences

For a reference copy of the document with all sections, see nature.com/documents/nr-reporting-summary-flat.pdf

Life sciences study design

All studies must disclose on these points even when the disclosure is negative.

Sample size	85 first-episode, drug-naive MDD patients and 85 HCs were recruited. we did not calculate sample sizes, which were rough estimates from previously published relevant literature.
Data exclusions	Individuals were excluded if they had other psychiatric disorders, any somatic illness, a history of alcohol and/or drug abuse, or if they had taken antibiotics, probiotics, prebiotics, or synbiotics within the past three months.
Replication	All clinical results were verified by animal experiments. The clinical trial was not repeated, however, we did a pre-test before the animal trial, which is consistent with the experimental results reported in this study.
Randomization	Subjects were grouped by whether or not they had depression
Blinding	The study was single-blind, in which the subjects' treatment mode was randomly assigned by a third person, and the researchers did not know the subjects' treatment mode.

Behavioural & social sciences study design

All studies must disclose on these points even when the disclosure is negative.

Study description	Briefly describe the study type including whether data are quantitative, qualitative, or mixed-methods (e.g. qualitative cross-sectional, quantitative experimental, mixed-methods case study).
Research sample	State the research sample (e.g. Harvard university undergraduates, villagers in rural India) and provide relevant demographic information (e.g. age, sex) and indicate whether the sample is representative. Provide a rationale for the study sample chosen. For studies involving existing datasets, please describe the dataset and source.
Sampling strategy	Describe the sampling procedure (e.g. random, snowball, stratified, convenience). Describe the statistical methods that were used to predetermine sample size OR if no sample-size calculation was performed, describe how sample sizes were chosen and provide a rationale for why these sample sizes are sufficient. For qualitative data, please indicate whether data saturation was considered, and what criteria were used to decide that no further sampling was needed.
Data collection	Provide details about the data collection procedure, including the instruments or devices used to record the data (e.g. pen and paper, computer, eye tracker, video or audio equipment) whether anyone was present besides the participant(s) and the researcher, and whether the researcher was blind to experimental condition and/or the study hypothesis during data collection.
Timing	Indicate the start and stop dates of data collection. If there is a gap between collection periods, state the dates for each sample cohort.
Data exclusions	If no data were excluded from the analyses, state so OR if data were excluded, provide the exact number of exclusions and the rationale behind them, indicating whether exclusion criteria were pre-established.
Non-participation	State how many participants dropped out/declined participation and the reason(s) given OR provide response rate OR state that no participants dropped out/declined participation.
Randomization	If participants were not allocated into experimental groups, state so OR describe how participants were allocated to groups, and if allocation was not random, describe how covariates were controlled.

Ecological, evolutionary & environmental sciences study design

All studies must disclose on these points even when the disclosure is negative.

Study description	Briefly describe the study. For quantitative data include treatment factors and interactions, design structure (e.g. factorial, nested, hierarchical), nature and number of experimental units and replicates.	
Research sample	Describe the research sample (e.g. a group of tagged Passer domesticus, all Stenocereus thurberi within Organ Pipe Cactus National Monument), and provide a rationale for the sample choice. When relevant, describe the organism taxa, source, sex, age range and any manipulations. State what population the sample is meant to represent when applicable. For studies involving existing datasets, describe the data and its source.	
Sampling strategy	Note the sampling procedure. Describe the statistical methods that were used to predetermine sample size OR if no sample-size calculation was performed, describe how sample sizes were chosen and provide a rationale for why these sample sizes are sufficient.	
Data collection	Describe the data collection procedure, including who recorded the data and how.	
Timing and spatial scale	Indicate the start and stop dates of data collection, noting the frequency and periodicity of sampling and providing a rationale for these choices. If there is a gap between collection periods, state the dates for each sample cohort. Specify the spatial scale from which the data are taken	
Data exclusions	If no data were excluded from the analyses, state so OR if data were excluded, describe the exclusions and the rationale behind them, indicating whether exclusion criteria were pre-established.	
Reproducibility	Describe the measures taken to verify the reproducibility of experimental findings. For each experiment, note whether any attempts to repeat the experiment failed OR state that all attempts to repeat the experiment were successful.	
Randomization	Describe how samples/organisms/participants were allocated into groups. If allocation was not random, describe how covariates were controlled. If this is not relevant to your study, explain why.	
Blinding	Describe the extent of blinding used during data acquisition and analysis. If blinding was not possible, describe why OR explain why blinding was not relevant to your study.	
Did the study involve field work?		

Field work, collection and transport

Field conditions	Describe the study conditions for field work, providing relevant parameters (e.g. temperature, rainfall).
Location	State the location of the sampling or experiment, providing relevant parameters (e.g. latitude and longitude, elevation, water depth).
Access & import/export	Describe the efforts you have made to access habitats and to collect and import/export your samples in a responsible manner and in compliance with local, national and international laws, noting any permits that were obtained (give the name of the issuing authority, the date of issue, and any identifying information).
Disturbance	Describe any disturbance caused by the study and how it was minimized.

Reporting for specific materials, systems and methods

We require information from authors about some types of materials, experimental systems and methods used in many studies. Here, indicate whether each material, system or method listed is relevant to your study. If you are not sure if a list item applies to your research, read the appropriate section before selecting a response.

Materials & experimental systems Methods Involved in the study n/a Involved in the study n/a Antibodies \boxtimes ChIP-seq \boxtimes Eukaryotic cell lines \boxtimes Flow cytometry \boxtimes Palaeontology and archaeology MRI-based neuroimaging \boxtimes Animals and other organisms Clinical data Dual use research of concern |X| \boxtimes Plants

Antibodies

Antibodies usedAntibody name:occludin, lot No:GB111401, supplier name:Servicebio, species: rab, Dilution Rate: 1:500.
Antibody name:claudin1, lot No:GB12032, supplier name:Servicebio, species:mou, Dilution Rate: 1:500.
Antibody name:ZO-1, lot No:GB111981, supplier name:Servicebio, species:rab, Dilution Rate: 1:500.
Antibody name:IBA-1, lot No:GB113502, supplier name:Servicebio, species:rab, Dilution Rate: 1:800.ValidationWe have added references or website for antibody validation in the manuscript.

Eukaryotic cell lines

Policy information about cell lines and Sex and Gender in Research		
Cell line source(s)	State the source of each cell line used and the sex of all primary cell lines and cells derived from human participants or vertebrate models.	
Authentication	Describe the authentication procedures for each cell line used OR declare that none of the cell lines used were authenticated.	
Mycoplasma contamination	Confirm that all cell lines tested negative for mycoplasma contamination OR describe the results of the testing for mycoplasma contamination OR declare that the cell lines were not tested for mycoplasma contamination.	
Commonly misidentified lines (See <u>ICLAC</u> register)	Name any commonly misidentified cell lines used in the study and provide a rationale for their use.	

Palaeontology and Archaeology

Specimen provenance	Provide provenance information for specimens and describe permits that were obtained for the work (including the name of the issuing authority, the date of issue, and any identifying information). Permits should encompass collection and, where applicable, export.
Specimen deposition	Indicate where the specimens have been deposited to permit free access by other researchers.
Dating methods	(If new dates are provided, describe how they were obtained (e.g. collection, storage, sample pretreatment and measurement), where

Dating methods

they were obtained (i.e. lab name), the calibration program and the protocol for quality assurance OR state that no new dates are provided.

Tick this box to confirm that the raw and calibrated dates are available in the paper or in Supplementary Information.

Ethics oversight Identify the organization(s) that approved or provided guidance on the study protocol, OR state that no ethical approval or guidance was required and explain why not.

Note that full information on the approval of the study protocol must also be provided in the manuscript.

Animals and other research organisms

Policy information about studies involving animals; <u>ARRIVE guidelines</u> recommended for reporting animal research, and <u>Sex and Gender in</u> <u>Research</u>

Laboratory animals	Male C57BL/6J mice (n=44) were obtained from SPF Biotechnology Co., Ltd. (Beijing) (six weeks of age; 4–5 per cage). Mice were maintained in a temperature-controlled (21–23 °C) and humidity -controlled (50-60%) environment with a 12/12-h light–dark cycle. The mice were provided with standard chow and autoclaved water ad libitum.
Wild animals	We promise that no wild animals were used in the study.
Reporting on sex	Male C57BL/6J mice were used in animal experiment, because male mice have better physical health indicators than female mice
Field-collected samples	no field collected samples were used in the study.
Ethics oversight	The present study was approved by the Research Ethics Review Board of the First Hospital of Shanxi Medical University located in Taiyuan, China.

Note that full information on the approval of the study protocol must also be provided in the manuscript.

Clinical data

 Policy information about clinical studies

 All manuscripts should comply with the ICMJE guidelines for publication of clinical research and a completed CONSORT checklist must be included with all submissions.

 Clinical trial registration
 ChiCTR1900025175(https://www.chictr.org.cn/showprojEN.html?proj=42152)

 Study protocol
 This study was registered at Chinese Clinical Trial Registry

 Data collection
 85 first-episode, drug-naïve patients with MDD ages of 18-55 were recruited from the Department of Psychiatry at the First Hospital of Shanxi Medical University between December 2019 and July 2021. An advertisement was used to recruit healthy controls (HCs) from the local community and universities. The demographic data and symptom scales were collected immediately after admission, blood samples were collected in the morning on an empty stomach, and stool samples were collected without a definite time.

 Outcomes
 Compared to HCs, depressive patients have decreased SCFA-producing bacteria, higher hs-CRP and lower SCFAs in plasma, decreased intestinal barrier, enhanced inflammatory markers. Compared with non-inflammatory depression and HCs, the relative abundance of Bacteroides was significantly higher and Clostridium was lower in inflammatory depression patients. Further, we identify the SCFA-producing species and butanoate metabolism abnormal in inflammatory depression by shotgun metagenomic sequencing.

Dual use research of concern

Policy information about dual use research of concern

Hazards

Could the accidental, deliberate or reckless misuse of agents or technologies generated in the work, or the application of information presented in the manuscript, pose a threat to:



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Experiments of concern

Does the work involve any of these experiments of concern:

No Yes Demonstrate how to render a vaccine ineffective \boxtimes Confer resistance to therapeutically useful antibiotics or antiviral agents Enhance the virulence of a pathogen or render a nonpathogen virulent \times \boxtimes Increase transmissibility of a pathogen Alter the host range of a pathogen \boxtimes \boxtimes Enable evasion of diagnostic/detection modalities \boxtimes Enable the weaponization of a biological agent or toxin \boxtimes Any other potentially harmful combination of experiments and agents

Flow Cytometry

Plots

Confirm that:

The axis labels state the marker and fluorochrome used (e.g. CD4-FITC).

The axis scales are clearly visible. Include numbers along axes only for bottom left plot of group (a 'group' is an analysis of identical markers).

All plots are contour plots with outliers or pseudocolor plots.

A numerical value for number of cells or percentage (with statistics) is provided.

Methodology

Sample preparation	Describe the sample preparation, detailing the biological source of the cells and any tissue processing steps used.
Instrument	Identify the instrument used for data collection, specifying make and model number.
Software	Describe the software used to collect and analyze the flow cytometry data. For custom code that has been deposited into a community repository, provide accession details.
Cell population abundance	Describe the abundance of the relevant cell populations within post-sort fractions, providing details on the purity of the samples and how it was determined.
Gating strategy	Describe the gating strategy used for all relevant experiments, specifying the preliminary FSC/SSC gates of the starting cell population, indicating where boundaries between "positive" and "negative" staining cell populations are defined.

Tick this box to confirm that a figure exemplifying the gating strategy is provided in the Supplementary Information.

Magnetic resonance imaging

Experimental design

Design type	Indicate task or resting state; event-related or block design.
Design specifications	Specify the number of blocks, trials or experimental units per session and/or subject, and specify the length of each trial or block (if trials are blocked) and interval between trials.
Behavioral performance measures	State number and/or type of variables recorded (e.g. correct button press, response time) and what statistics were used to establish that the subjects were performing the task as expected (e.g. mean, range, and/or standard deviation across subjects).

Acquisition

Imaging type(s)	Specify: functional, structural, diffusion, perfusion.
Field strength	Specify in Tesla
Sequence & imaging parameters	Specify the pulse sequence type (gradient echo, spin echo, etc.), imaging type (EPI, spiral, etc.), field of view, matrix size, slice thickness, orientation and TE/TR/flip angle.
Area of acquisition	State whether a whole brain scan was used OR define the area of acquisition, describing how the region was determined.
Diffusion MRI Used	⊠ Not used

Preprocessing

Preprocessing software	Provide detail on software version and revision number and on specific parameters (model/functions, brain extraction, segmentation, smoothing kernel size, etc.).
Normalization	If data were normalized/standardized, describe the approach(es): specify linear or non-linear and define image types used for transformation OR indicate that data were not normalized and explain rationale for lack of normalization.
Normalization template	Describe the template used for normalization/transformation, specifying subject space or group standardized space (e.g. original Talairach, MNI305, ICBM152) OR indicate that the data were not normalized.
Noise and artifact removal	Describe your procedure(s) for artifact and structured noise removal, specifying motion parameters, tissue signals and physiological signals (heart rate, respiration).
Volume censoring	Define your software and/or method and criteria for volume censoring, and state the extent of such censoring.

Statistical modeling & inference

Model type and settings	Specify type (mass univariate, multivariate, RSA, predictive, etc.) and describe essential details of the model at the first and second levels (e.g. fixed, random or mixed effects; drift or auto-correlation).		
Effect(s) tested	Define precise effect in terms of the task or stimulus conditions instead of psychological concepts and indicate whether ANOVA or factorial designs were used.		
Specify type of analysis: Whole brain ROI-based Both			
Statistic type for inference	Specify voxel-wise or cluster-wise and report all relevant parameters for cluster-wise methods.		
(See <u>Eklund et al. 2016</u>)			
Correction	Describe the type of correction and how it is obtained for multiple comparisons (e.g. FWE, FDR, permutation or Monte Carlo).		

Models & analysis

n/a Involved in the study Functional and/or effective connectivity Graph analysis Multivariate modeling or predictive analys	is
Functional and/or effective connectivity	Report the measures of dependence used and the model details (e.g. Pearson correlation, partial correlation, mutual information).
Graph analysis	Report the dependent variable and connectivity measure, specifying weighted graph or binarized graph, subject- or group-level, and the global and/or node summaries used (e.g. clustering coefficient, efficiency, etc.).
Multivariate modeling and predictive analysis	Specify independent variables, features extraction and dimension reduction, model, training and evaluation metrics.