

Web Table 1. Factors included in Observational Study (OS) hazard ratio analyses to control confounding. Corresponding coefficients are estimated separately for subsets of women with or without prior postmenopausal hormone therapy (HT)

Variables	CHD, stroke, VT, total mortality, deaths from other causes	breast cancer	hip fracture	colorectal cancer	endometrial cancer	total invasive cancer	global index
age (linear)	x	x	x	x	x	x	x
non-white ethnicity (yes vs. no)	x	x	x	x	x	x	x
BMI* 25-29.9	x	x	x	x	x	x	x
BMI 30-34.9	x	x	x	x	x	x	x
BMI >= 35	x	x	x	x	x	x	x
BMI (linear)	x	x	x	x	x	x	x
school after HS (yes vs. no)	x	x				x	x
college degree or higher (yes vs. no)	x	x				x	x
past smoker (yes vs. no)	x	x	x	x	x	x	x
current smoker (yes vs. no)	x	x	x	x	x	x	x
physical functioning construct	x						
past (alcohol) drinker (yes vs. no)		x		x		x	x
current drinker, <1dr/wk		x		x		x	x
current drinker, 1-7 dr/wk		x		x		x	x
current drinker, > 7 dr/wk		x		x		x	x
self reported general health (good/vgood/excl vs fair/poor)		x					
total expenditure from physical activity (quartiles vs none)		x					
family history of breast cancer (yes vs. no)		x					
bilateral oophorectomy (yes vs. no)		x		x		x	x
Gail 5yr breast cancer risk score (linear)		x					
Gail 5yr breast cancer risk score 1.25- <1.75		x					
Gail 5yr breast cancer risk score >=1.75		x					
Duration of prior E+P use < 5yr [†]	x	x	x	x	x	x	x
Duration of prior E+P use 5-10yr [†]	x	x	x	x	x	x	x
Duration of prior E+P use >10yr [†]	x	x	x	x	x	x	x
Duration of prior E-alone use < 5yr [†]	x	x	x	x	x	x	x
Duration of prior E-alone use 5-10yr [†]	x	x	x	x	x	x	x
Duration of prior E-alone use >10yr [†]	x	x	x	x	x	x	x
number of falls			x				
total calcium intake, grams/day			x				
family history of fracture (yes vs. no)			x				
personal history of fracture (yes vs. no)			x				
family history of colorectal cancer (yes vs. no)				x			
waist circumference (tertiles or 88cm cutoff)				x			
height (tertiles)				x			
history of polyp removal (yes vs. no)				x			
dietary selenium intake				x			
history of treated diabetes (yes vs. no)	x			x	x		x
NSAID* use (yes vs. no)				x			
Prior OC* use (yes vs. no)				x			
history of hypertension (yes vs. no)	x				x		x
family history of any cancer (yes vs. no)						x	
personal history of non-melanoma skin cancer (yes vs. no)						x	
history of high cholesterol requiring medication	x						x

* BMI, body mass index; NSAID, non-steroidal anti-inflammatory drug; OC, oral contraceptive.

[†] These factors included only for women with prior hormone therapy.

Web Table 2. Numbers of clinical outcomes among HT user groups contributing to Table 4 analyses in the OS, after excluding women having missing confounding factors as listed for each outcome in Appendix 1, and numbers of clinical outcomes among HT user groups contributing to Table 5 analyses in both the CT and OS, after additional non-adherence censoring of follow-up times.

Prior HT*	CEE Users						CEE/MPA Users					
	No			Yes			No			Yes		
Gap time (yrs)	< 5	5 - 15	> 15	< 5	5 - 15	> 15	< 5	5 - 15	> 15	< 5	5 - 15	> 15
OS Cases Among HT Users in Table 4												
Number of cases:												
CHD	97	28	14	29	4	1	29	11	7	8	2	0
Stroke	111	37	13	39	7	3	24	7	3	7	0	0
VT	51	28	10	15	3	0	38	13	7	3	3	0
Invasive breast cancer	164	31	10	41	5	0	146	31	5	36	3	0
Invasive colorectal cancer	27	5	3	18	0	0	19	4	2	2	1	1
Invasive endometrial cancer	-	-	-	-	-	-	25	3	2	6	0	0
Hip fracture	35	9	4	14	2	0	9	7	5	6	1	1
Death from other causes	180	40	28	49	11	1	48	20	13	11	3	0
Global index	611	145	68	185	26	4	317	82	36	78	13	2
Total invasive cancer	382	86	29	111	12	1	264	62	17	62	6	1
Total mortality	249	63	35	65	13	3	69	22	16	14	4	0
CT Cases Among HT Users in Table 5												
Number of cases:												
CHD	1	10	25	38	6	2	8	27	51	26	1	1
Stroke	2	14	25	39	1	2	4	19	34	15	2	2
VT	1	4	15	34	2	1	6	37	43	23	2	0
Invasive breast cancer	2	3	14	26	3	1	16	36	20	34	5	1
Invasive colorectal cancer	0	5	10	15	0	0	1	6	12	4	2	0
Invasive endometrial cancer	-	-	-	-	-	-	1	2	2	3	0	2
Hip fracture	1	1	2	3	1	0	0	5	14	2	1	0
Death from other causes	0	5	12	34	1	2	4	10	23	9	1	0
Global index	5	38	92	165	13	8	38	127	167	98	14	5
Total invasive cancer	7	17	47	92	5	2	24	83	74	70	12	3
Total mortality	2	10	23	58	3	3	4	15	44	18	1	0
OS Cases Among HT Users in Table 5												
Number of cases:												
CHD	95	26	11	27	4	1	24	11	7	7	2	0
Stroke	105	35	13	33	7	3	22	6	2	7	0	0
VT	46	26	8	15	2	0	31	11	7	2	3	0
Invasive breast cancer	158	31	8	39	5	0	137	29	5	31	2	0
Invasive colorectal cancer	25	4	2	14	0	0	15	2	2	2	1	1
Invasive endometrial cancer	-	-	-	-	-	-	23	3	1	4	0	0
Hip fracture	29	9	4	10	2	0	9	5	5	5	1	1
Death from other causes	162	36	23	44	11	1	42	17	10	10	2	0
Global index	574	136	54	165	26	4	292	70	31	67	11	2
Total invasive cancer	361	76	25	97	12	1	240	52	15	55	4	1
Total mortality	225	57	28	57	13	3	57	19	13	13	3	0