Supplementary Table S1. Odds ratio (OR) and 95% confidence interval (95% CI) for predictors of mild and moderate-to-severe depressive symptomatology according to multinomial logistic regression.

Variable	PHQ-9: 5-9 (n = 62)		PHQ-9: 10+ (n = 57)	
	OR	(95% CI)	OR	(95% CI)
HQoL	1.574*	(1.066, 2.324)	2.053*	(1.289, 3.270)
Sleep (hr)	1.213	(.924, 1.593)	1.942*	(1.419, 2.658)
Education	1.326	(.676, 2.601)	1.502	(.670, 3.367)
Employment status	0.953	(.422, 2.152)	3.258*	(1.360, 7.801)
cART adherence	1.493	(.397, 5.618)	1.500	(.353, 6.378)
Diabetes	3.049	(.885, 10.507)	2.238	(.557, 8.987)
Dom. Violence	0.943	(.442, 2.014)	1.977	(.841, 4.649)
HAND	0.449	(.185, 1.089)	1.336	(.551, 3.239)

-Reference category is PHQ-9: 0-4 (n = 146).

-X^2(df) = 84.86 (16), $p < 0.001$, Nagelkerke R^2 = 0.34.

Note. cART = combination antiretroviral therapy; Dom. = domestic; HAND = HIV-associated neurocognitive disorders; HQoL = Health-related quality of life.

* significant predictor at $p < 0.05$.

Supplementary Table S2. Odds ratio (OR) and 95% confidence interval (95% CI) for predictors of depressive symptomatology (n = 119) according to binomial logistic regression.

Variable	PHQ-9: 5+ (n = 119)	
	OR	(95% CI)
HQoL	1.762*	(1.256, 2.471)
Sleep (hr)	1.488*	(1.179, 1.877)
Education	1.408	(.780, 2.543)
Employment status	1.666	(.850, 3.266)
cART adherence	1.645	(.504, 5.374)
Diabetes	2.733	(.889, 8.403)
Dom. Violence	1.287	(.675, 2.453)
HAND	.728	(.365, 1.454)

-Reference category is PHQ-9: 0-4.

-X^2(df) = 51.37 (8), $p < 0.001$, Nagelkerke $R^2 = 0.26$.

Note. cART = combination antiretroviral therapy; Dom. = domestic; HAND = HIV-associated neurocognitive disorders; HQoL = Health-related quality of life.

Supplementary Table S2. Odds ratio (OR) and 95% confidence interval (95% CI) for predictors of moderate-to-severe compared to mild depressive symptomatology according to binomial logistic regression.

Variable	PHQ-9: 10+ (n = 57)	
	OR	(95% CI)
HQoL	1.280	(.754, 2.174)
Sleep (hr)	1.487*	(1.073, 2.061)
Education	1.315	(.539, 3.210)
Employment status	3.583*	(1.331, 9.646)
cART adherence	1.311	(.281, 6.103)
Diabetes	.535	(.134, 2.135)
Dom. Violence	2.027	(.767, 5.357)
HAND	2.959*	(1.009, 8.677)

-Reference category is PHQ-9: 5-9 (n = 62).
-X^2(df) = 31.53 (8), $p < 0.001$, Nagelkerke R^2 = 0.34.
Note. cART = combination antiretroviral therapy; Dom. = domestic; HAND = HIV-associated neurocognitive disorders; HQoL = Health-related quality of life.