

**Appendix Table 1: Thinking Healthy Programme-Peer Delivered Extended through 36-months Postnatal**

| TARGET AREAS OF THE MOTHER'S WELLBEING:   |                   |  |  |
|---|-------------------|--|--|
| <div style="border: 1px solid black; padding: 5px; width: fit-content; margin: 0 auto;">Mother's Personal Health</div>    |                   | <div style="border: 1px solid black; padding: 5px; width: fit-content; margin: 0 auto;">Mother's relationship with people around her</div> |  |
| <div style="border: 1px solid black; padding: 5px; width: fit-content; margin: 0 auto;">Mother-Child relationship</div>   |                   |  |  |
| <b>PHASE 1 – THPP [pregnancy to first 6 months postnatal ]</b><br><i>10 individual sessions</i><br><i>4 group session</i> |                   |  |  |
| Sessions  | Individual/ Group | Period of delivery   | Focus of the session   |
| 1: Introductory session   | Individual        | Last trimester (30 <sup>th</sup> gestational week)   | Introduction to the Programme, setting ground rules, family involvement, and psycho-education (information about depression and importance of mother-child wellbeing).                           |
| 2: Mother's Personal Health   | Individual        | Last trimester (32 <sup>nd</sup> gestational week)   | Improvement of mother's personal health. Strategies include monitoring mood, diet, rest and relaxation. Ensuring prenatal check-ups.   |
| 3: Mother and child wellbeing   | Group             | Last trimester (33 <sup>rd</sup> gestational week)   | Focus on eating healthy and taking time out for resting.   |
| 4: Mother's relationship with people around her   | Individual        | Last trimester (34 <sup>th</sup> gestational week)   | Improvement of the mother's social support. Strategies include expressing concerns, spending quality time with the family, socialising, seeking help in child rearing and monitoring one's mood. |
| 5: Mother-Child relationship  | Individual        | Last trimester (36 <sup>th</sup> gestational week)   | Improvement of mother-child relationship - before birth. Strategies include thinking fondly and preparing for the baby's arrival and monitoring one's mood.                                      |
| 6: Mother's Personal Health   | Individual        | 2 <sup>nd</sup> week Postnatal   | Improvement of mother's personal health. Strategies include monitoring mood, diet, rest and relaxation. Ensuring postnatal check-ups.  |
| 7: Mother's relationship with people around her   | Individual        | 4 <sup>th</sup> week Postnatal   | Improvement of the mother's social support. Strategies include expressing concerns, spending quality time with the family, socialising, seeking help in child rearing and monitoring one's mood. |
| 8: Mother-Child relationship  | Individual        | 8 <sup>th</sup> week Postnatal   | Improvement of mother-child relationship - after birth. Strategies include playful interactions, massaging, looking after baby's health and monitoring one's mood.                               |
| 9: Mother and child wellbeing   | Group             | 10 <sup>th</sup> week Postnatal  | Focus on mother-child relationship and pre and postnatal checkups.   |
| 10: Mother's Personal Health  | Individual        | 12 <sup>th</sup> week Postnatal  | Improvement of mother's personal health. Strategies include monitoring mood, diet, rest, relaxation and exercise. Ensuring postnatal check-ups.  |
| 11: Mother and child wellbeing  | Group             | 14 <sup>th</sup> week Postnatal  | Focus on social support and behavior activation.   |
| 12: Mother's relationship with people around her  | Individual        | 16 <sup>th</sup> week Postnatal  | Improvement of the mother's social support. Strategies include expressing concerns, socialising, seeking help in child rearing and monitoring one's mood.  |
| 13: Mother and child wellbeing  | Group             | 18 <sup>th</sup> week Postnatal  | Revising the topics covered in previous groups.  |
| 14: Mother-Child relationship   | Individual        | 20 <sup>th</sup> week Postnatal  | Improvement of mother-child relationship - after birth. Strategies includes playful interactions, massaging, looking after baby's health and monitoring one's mood.                              |
| <b>PHASE 2 – THPP+ [7<sup>th</sup> to 36<sup>th</sup> Months Postnatal]</b><br><i>18 group sessions</i>                   |                   |  |  |
| 1: Mother and child wellbeing   | Group             | 7 <sup>th</sup> Month Postnatal  | Eating healthy and taking iron tablets. Engaging in age appropriate playful activities with the baby.  |
| 2: Mother and child wellbeing   | Group             | 8 <sup>th</sup> Month Postnatal  | Learning through play.   |
| 3: Mother and child wellbeing   | Group             | 9 <sup>th</sup> Month Postnatal  | Overcoming worries and concerns. Engaging in age appropriate playful activities with the baby.   |

|                                |       |                                  |  |
|--------------------------------|-------|----------------------------------|--|
| 4: Mother and child wellbeing  | Group | 10 <sup>th</sup> Month Postnatal | Taking rest. Engaging in age appropriate playful activities with the baby.   |
| 5: Mother and child wellbeing  | Group | 11 <sup>th</sup> Month Postnatal | Dealing with issues regarding offspring's gender equality. Engaging in age appropriate playful activities with the baby.     |
| 6: Mother and child wellbeing  | Group | 12 <sup>th</sup> Month Postnatal | Maintaining peaceful home environment. Engaging in age appropriate playful activities with the baby.                         |
| 7: Mother and child wellbeing  | Group | 14 <sup>th</sup> Month Postnatal | Mother and child timely medical checkups. Engaging in age appropriate playful activities with the baby.                      |
| 8: Mother and child wellbeing  | Group | 16 <sup>th</sup> Month Postnatal | Cleanliness and hygiene. Engaging in age appropriate playful activities with the baby.                                       |
| 9: Mother and child wellbeing  | Group | 18 <sup>th</sup> Month Postnatal | Spreading goodwill. Engaging in age appropriate playful activities with the baby.  |
| 10: Mother and child wellbeing | Group | 20 <sup>th</sup> Month Postnatal | Benefits of engaging in pleasurable activities for the mother. Engaging in age appropriate playful activities with the baby. |
| 11: Mother and child wellbeing | Group | 22 <sup>nd</sup> Month Postnatal | Learning through play.   |
| 12: Mother and child wellbeing | Group | 24 <sup>th</sup> Month Postnatal | Overcoming superstitions. Engaging in age appropriate playful activities with the baby.                                      |
| 13: Mother and child wellbeing | Group | 26 <sup>th</sup> Month Postnatal | Ensuring birth spacing. Engaging in age appropriate playful activities with the baby.  |
| 14: Mother and child wellbeing | Group | 28 <sup>th</sup> Month Postnatal | Learning through play.   |
| 15: Mother and child wellbeing | Group | 30 <sup>th</sup> Month Postnatal | Involving family in child rearing. Engaging in age appropriate playful activities with the baby.                             |
| 16: Mother and child wellbeing | Group | 32 <sup>nd</sup> Month Postnatal | Instilling hope and motivation. Engaging in age appropriate playful activities with the baby.                                |
| 17: Mother and child wellbeing | Group | 34 <sup>th</sup> Month Postnatal | Learning through play.   |
| 18: Mother and child wellbeing | Group | 36 <sup>th</sup> Month Postnatal | Appreciating the benefits of attending the THPP+ groups and one's improved wellbeing.  |

**Appendix Table 2: Peer Characteristics**

| Characteristics of peers                        | Peers (n=45)<br>Phase 2 (THPP+) |
|---|---------------------------------|
| Age (mean, SD)                                  | 30.43 (5.45)                    |
| 18 - 25   | 6 (14.63%)                      |
| 26 - 35   | 28 (68.3%)                      |
| 36 - 45   | 7 (17.07%)                      |
| Highest level of education completed (mean, SD) | 12 (2.05)                       |
| Primary   | 0 (0%)                          |
| Middle  | 0(0%)                           |
| Secondary                                       | 18(43.9%)                       |
| Intermediate                                    | 8 (19.51%)                      |
| Graduate  | 15 (36.59%)                     |
| Years of relevant work experience (mean, SD)    | 0[0]                            |
| Married   | 30 (73.17%)                     |
| Single  | 9 (21.95%)                      |
| Divorced  | 2 (4.88%)                       |
| No of children (mean, SD)                       | 2.19 (1.98)                     |

**Note:** All these Peers worked on voluntary basis and were selected using the government employed Lady Health Workers (LHWs). They worked closely with the LHWs and used the women support group sessions that LHWs do in their respective communities. Therefore THPP+ group-based sessions were actually delivered using this LHW health platform. This community based groups are a safe forum for women to voice their problems, share experiences of childcare, and provide mutual support to each other. The peers were trained to use culturally grounded vignettes as tools to deliver health and well-being messages. These vignettes depicted a variety of real-life challenges and situations faced by rural women with young children. These sessions aimed to enhance overall maternal wellbeing (not targeting depression directly), child-care and development by encouraging mother-infant interaction, communication and play. The intervention incorporated age-appropriate activities, derived from the UNICEF/WHO's Care for Development Package. A reference manual of this extended peer-delivered intervention is available at [<http://hdrfoundation.org/publications>] under ("Training Materials")

**Appendix Table 3: Peer Attendance in Supervision Session Over Implementation Period (Nov 2014 – Jul 2019)**

| Attendance of Peers in Supervision Sessions |                      |                             |      |        |       |        |         |
|---|----------------------|-----------------------------|------|--------|-------|--------|---------|
|   | Years                | Primary Health Care Centres |      |        |       |        | Overall |
|   |                      | Bishandot                   | Guff | Kallar | Samot | Nallah |         |
| THPP  | Nov2014 - Aug 2015   | 91%                         | 81%  | 91%    | 78%   | 73%    | 83%     |
|   | Sep 2015 - Jun 2016  | 84%                         | 86%  | 87%    | 95%   | 88%    | 88%     |
|   | July 2016 - Mar 2017 | 86%                         | 92%  | 92%    | 100%  | 100%   | 94%     |
| THPP+                                       | Apr2017 - Dec 2017   | 96%                         | 89%  | 86%    | 93%   | 90%    | 91%     |
|   | Jan 2018 - Dec 2018  | 91%                         | 93%  | 91%    | 94%   | 90%    | 92%     |
|   | Jan 2019 - Jul 2019  | 87%                         | 80%  | 83%    | 87%   | 87%    | 85%     |
|   | <b>Overall</b>       | 89%                         | 87%  | 88%    | 91%   | 88%    | 89%     |

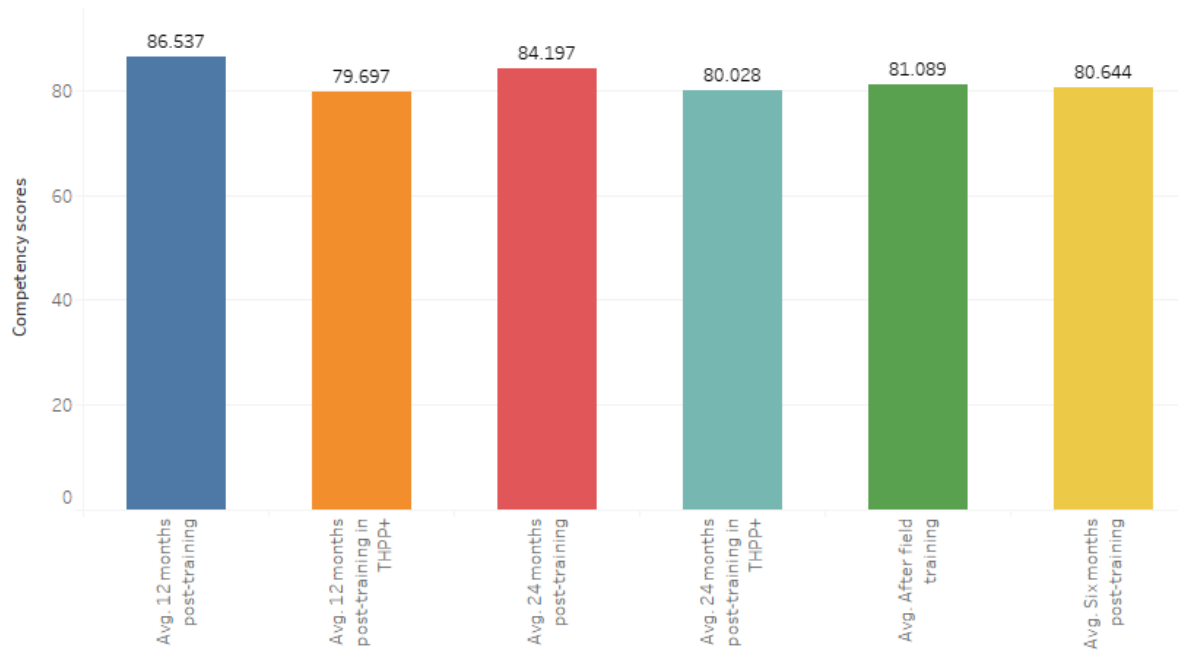
**Appendix Table 4: Average duration of Peer delivered sessions**

| Average duration of sessions in minutes     |                            |                      |   |                          |                         |
|---|----------------------------|----------------------|---|--------------------------|-------------------------|
|   | Phase 1 (THPP) Sessions    |                      |   | Phase 2 (THPP+) Sessions | THPP/THPP+ (mins)       |
|   | Individual sessions (N=10) | Group sessions (N=4) | Both Individual and Group sessions (N=14) | Group sessions (N=18)    | Overall sessions (N=32) |
| Among Women Completing the Intervention     | 39.3                       | 47.2                 | 43.3                                      | 50                       | 46.5                    |
| Among Women Not Completing the Intervention | 37.9                       | 51.3                 | 44.6                                      | 51.3                     | 47.9                    |

**Appendix Table 5: Details of Intervention Sessions in Intervention arm (Individual & Group Sessions)**

| Total number of Phase 1 Shorter term perinatal sessions (THPP)* [pregnancy to 5 <sup>th</sup> month postnatal] | Number of Phase 1 (THPP) sessions attended, mean [SD] (range) | Total number of Phase 2 Longer-duration group sessions (THPP+) [6 <sup>th</sup> to 36 <sup>th</sup> month postnatal] | Number of Phase 2 (THPP+) group sessions attended, mean [SD] (range) | Total Number of pregnancy to 36 moths postnatal sessions planned              | Number sessions attended, mean [SD] (range) |
|--|---|--|--|---|---|
| 14   | 10.89 [3.94]<br>(0-14)  | 18   | 10.38 [6.48]<br>(0-18)   | 32  | 21.41 [9.94]<br>(0-32)                      |
| <b>Proportion of Depressed Women – Completing Treatment</b>  |   |  |  |   |   |
| <b>THPP (pregnancy - 5<sup>th</sup> month postnatal)</b>   |   | <b>THPP+ (6<sup>th</sup> to 36<sup>th</sup> month postnatal)</b>   |  | <b>Phase 1 &amp; 2 (THPP &amp; THPP+) (pregnancy – 36<sup>th</sup> month)</b> |   |
| <b>78%</b><br>(≥10 out of 14 sessions)   |   | <b>63.24%</b><br>(≥12 out of 18 sessions)  |  | <b>68.90%</b><br>(≥22 out of 32 sessions)                                     |   |

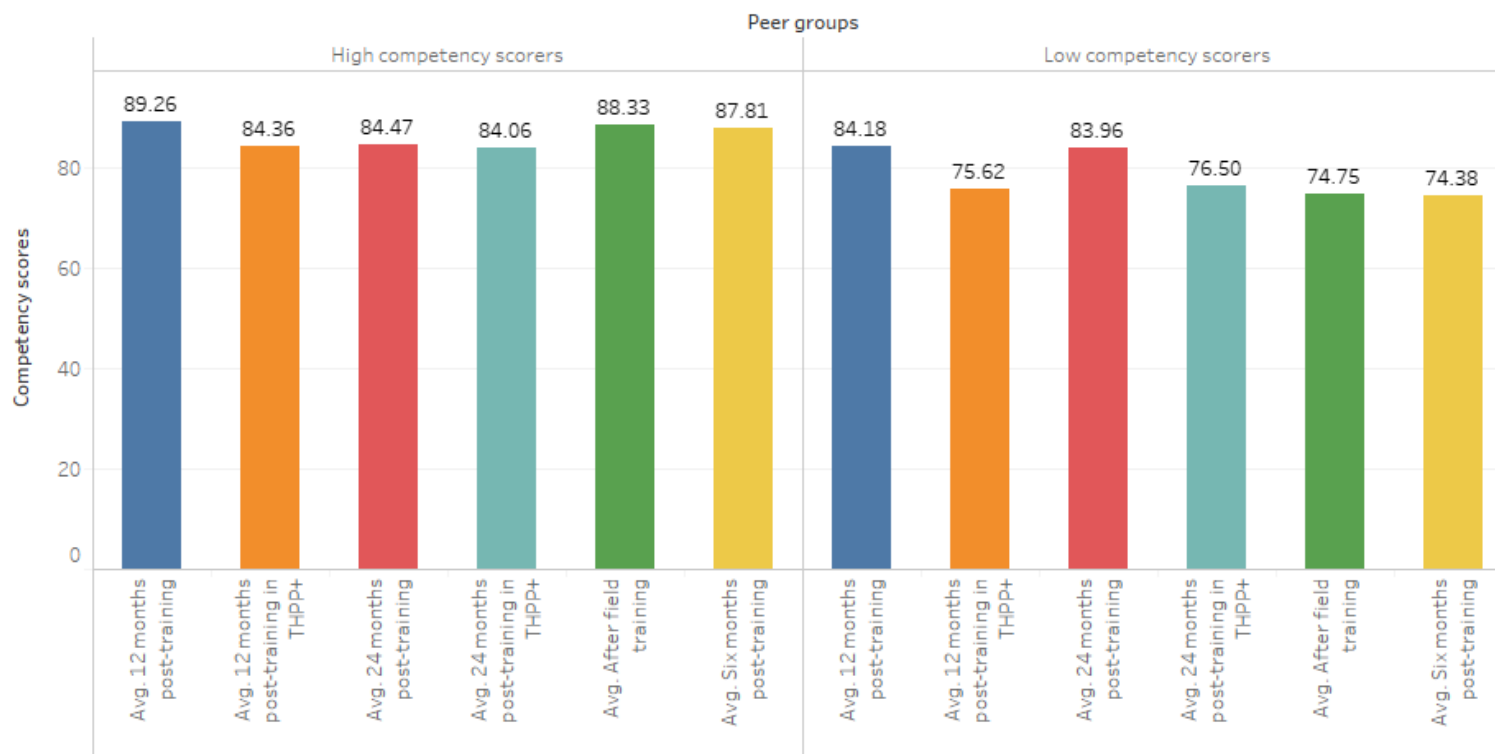
**Appendix Figure 1: Mean Competence Scores of Peers (n=45) across time-points**



**Note:**

Competence was assessed using an 18 item checklist covering six areas with a number of items within each area. These included skills to (1) develop an empathetic relationship, (2) ensure family support and participation, (3) deliver the contents of the individual sessions, (4) use effective problem-solving strategies, (5) conduct group session effectively and (6) deal with challenging situations. The checklist was informed by the ENhancing Assessment of Common Therapeutic factors (ENACT) list used by non-specialists for peer ratings of skills for delivering psychosocial interventions in low-resource settings. Each item per area is rated on a Likert scale (0–2), 0 being not demonstrated, 1= partially demonstrated and 2= demonstrated well, with an option of not applicable as well. Each of the six areas were scores converted into percentage. A minimum of 70% in each area indicated satisfactory competency.

**Appendix Figure 2: Peers Competence Scores [high and low scoring groups] over time**



## NOTE: Competence Scores Over Time

### Methods

All data were analyzed using SPSS v. 25 (IBM, Chicago, IL). One-way repeated measures analysis of variance test (ANOVA) was used to examine changes in competency levels of peer volunteers across six timepoints. K-means clustering algorithm was used to classify the peer volunteers according to their competency levels at baseline assessments. This was followed by a 2x6 two-way mixed model ANOVA to determine differences in competency levels among high scoring and low scoring peer volunteers across the six time points. Additional analyses were performed to ascertain simple main effects for time and competency-based groups, and post-hoc analyses were performed comparing each level of interaction during different time points. Statistical significance was set at  $p < 0.05$ .

### Results

A total of 45 peer volunteers underwent assessments for competency in this study, with complete assessment data available for 41 (91.11%) PVs. Mean age of peer volunteers was 30.15 (5.68) years, mean years of education 11.82 (2.08) and parity 2.07 (1.99). A total of 14 (31.1%) were nulliparous while rest had at least 1 child. Mean (SD) for competency scores are presented in Appendix 2 above.

One-way ANOVA for repeated measures was run to analyze if differences in competency levels across six time points was significantly different. Mauchley's test of sphericity was statistically significant ( $P < 0.05$ ), therefore, a Huynh-Feldt correction was applied ( $\epsilon = 0.78$ ), to adjust one-way repeated measures ANOVA. Competency levels among peer volunteers were significantly different at different assessment levels  $F(3.87, 154.92) = 4.67$ ,  $p = 0.002$ , partial  $\eta^2 = 0.11$ . Competency levels of PVs increased from first to third time point and then deteriorated from fourth timepoint onwards, when changes were made in the intervention package. Post-hoc analysis with Bonferroni correction revealed that competency of PVs was significantly higher during the third point than rest of the timepoints (Figure 1). There were no significant differences in competency levels at other time points.

We conducted further analyses to ascertain if aforementioned trend remains the same for heterogeneous clusters of PVs. K-means clustering algorithm was used to classify PVs according to their baseline competency levels. It revealed a two-cluster solution comprising of high competency scorers and poor competency scorers. The first cluster comprised of 21 (46.67%) PVs and the second cluster of 24 (53.33%). This cluster solution was found to be parsimonious  $F(1, 43) = 125.3$ ,  $p < 0.001$ . The former cluster had significantly higher ( $t = 11.19$ ) competency scores ( $0.88 \pm 0.04$ ) than the latter ( $0.75 \pm 0.04$ ). Both groups revealed no significant differences in terms of parity, schooling and age.

Thereafter, two-way mixed ANOVA was run to assess competency-based groups of PVs and timepoints. It revealed a statistically significant interaction between the PV groups and competency levels across different timepoints  $F(3.9, 152.20) = 4.91$ ,  $p = 0.002$  partial  $\eta^2 = 0.11$ . Mauchley's test of sphericity was significant, therefore, results were adjusted using Huynh-Feldt correction. Simple effects for groups and post-hoc analyses with Bonferroni adjustment were then explored which revealed that high competency group scored significantly higher than their counterparts across all timepoints except the third timepoint  $F(1, 39) = 3.31$ ,  $p = 0.08$  and fourth timepoint  $F(1, 43) = 0.04$ ,  $p = 0.84$ . Simple main effects for time revealed a significant main effect of time on high competency group ( $F = 3.14$ ,  $p = 0.02$ ) and poor competency group ( $F = 6.41$ ,  $p = 0.001$ ).



Appendix Table 6: Baseline variables summarized by missingness at 36 months\* (n=889)

|                                      | Control                |                      |             | Intervention           |                      |             | Prenatally Non-depressed |                    |             | Overall                |                    |         |
|--------------------------------------|------------------------|----------------------|-------------|------------------------|----------------------|-------------|--------------------------|--------------------|-------------|------------------------|--------------------|---------|
|                                      | Not-missing<br>(N=216) | Missing<br>(N=71)    | p-<br>value | Not-missing<br>(N=206) | Missing<br>(N=77)    | p-<br>value | Not-missing<br>(N=467)   | Missing<br>(N=117) | p-<br>value | Not-missing<br>(N=889) | Missing<br>(N=265) | p-value |
| <b>PHQ-9 Total Score<sup>^</sup></b> |                        |                      | 0.63        |                        |                      | 0.52        |                          |                    | 0.34        |                        |                    | 0.01    |
| Mean (SD)                            | 14.43 (3.65)           | 14.66 (3.38)         |             | 14.81 (3.78)           | 15.13 (3.57)         |             | 2.75 (2.51)              | 2.99 (2.26)        |             | 8.38 (6.71)            | 9.65 (6.64)        |         |
| Median (Q1, Q3)                      | 14.0 (12.0,<br>17.0)   | 14.0 (12.0,<br>17.0) |             | 14.0 (12.0,<br>17.0)   | 15.0 (12.0,<br>17.0) |             | 2.0 (0.0, 4.0)           | 3.0 (1.0, 5.0)     |             | 8.0 (2.0, 14.0)        | 11.0 (3.0, 15.0)   |         |
| Min, Max                             | 10.0, 25.0             | 10.0, 23.0           |             | 10.0, 25.0             | 10.0, 27.0           |             | 0.0, 9.0                 | 0.0, 8.0           |             | 0.0, 25.0              | 0.0, 27.0          |         |
| <b>WHO-DAS Total Score</b>           |                        |                      | 0.87        |                        |                      | 0.62        |                          |                    | 0.52        |                        |                    | 0.13    |
| Mean (SD)                            | 16.06 (9.00)           | 16.27 (9.53)         |             | 16.87 (8.47)           | 16.30 (8.71)         |             | 5.53 (6.21)              | 5.96 (7.40)        |             | 10.71 (9.29)           | 11.72 (9.82)       |         |
| Median (Q1, Q3)                      | 15.5 (9.0, 22.0)       | 16.0 (9.0, 21.0)     |             | 16.0 (11.0,<br>22.0)   | 17.0 (10.0,<br>20.0) |             | 4.0 (0.0, 9.0)           | 4.0 (0.0, 8.0)     |             | 9.0 (3.0, 17.0)        | 9.0 (4.0, 17.0)    |         |
| Min, Max                             | 0.0, 44.0              | 0.0, 48.0            |             | 0.0, 43.0              | 0.0, 45.0            |             | 0.0, 36.0                | 0.0, 38.0          |             | 0.0, 44.0              | 0.0, 48.0          |         |
| <b>Continuous SES assets</b>         |                        |                      | 0.46        |                        |                      | 0.07        |                          |                    | 0.43        |                        |                    | 0.11    |
| Mean (SD)                            | -0.28 (1.66)           | -0.45 (1.79)         |             | -0.45 (1.71)           | -0.86 (1.74)         |             | 0.40 (1.41)              | 0.51 (1.46)        |             | 0.04 (1.59)            | -0.14 (1.74)       |         |
| Median (Q1, Q3)                      | -0.0 (-1.3, 0.9)       | -0.1 (-1.9, 0.8)     |             | -0.2 (-1.6, 0.9)       | -0.7 (-2.3, 0.6)     |             | 0.6 (-0.2, 1.4)          | 0.8 (-0.3, 1.6)    |             | 0.3 (-0.8, 1.2)        | 0.2 (-1.2, 1.2)    |         |
| Min, Max                             | -4.7, 2.8              | -4.5, 2.3            |             | -5.0, 2.6              | -4.4, 2.1            |             | -4.7, 2.8                | -4.3, 2.7          |             | -5.0, 2.8              | -4.5, 2.7          |         |
| <b>MSPSS Total Score</b>             |                        |                      | 0.84        |                        |                      | 0.17        |                          |                    | 0.07        |                        |                    | 0.39    |
| Mean (SD)                            | 3.94 (1.34)            | 3.98 (1.30)          |             | 3.85 (1.37)            | 4.11 (1.52)          |             | 4.94 (1.01)              | 5.12 (1.00)        |             | 4.44 (1.29)            | 4.52 (1.36)        |         |
| Median (Q1, Q3)                      | 4.1 (3.2, 5.0)         | 4.1 (2.9, 4.9)       |             | 3.9 (2.9, 4.8)         | 4.3 (3.3, 5.0)       |             | 5.0 (4.5, 5.5)           | 5.1 (4.5, 5.5)     |             | 4.5 (3.8, 5.5)         | 4.6 (3.9, 5.5)     |         |
| Min, Max                             | 1.0, 7.0               | 1.0, 7.0             |             | 1.0, 7.0               | 1.0, 7.0             |             | 1.0, 7.0                 | 1.0, 7.0           |             | 1.0, 7.0               | 1.0, 7.0           |         |
| <b>PSS Total Score</b>               |                        |                      | 0.65        |                        |                      | 0.49        |                          |                    | 0.75        |                        |                    | 0.24    |

|   |                   |                   |                   |                   |                  |                  |                   |                   |
|---|-------------------|-------------------|-------------------|-------------------|------------------|------------------|-------------------|-------------------|
| Mean (SD)                               | 23.01 (7.69)      | 22.55 (7.03)      | 24.03 (7.35)      | 23.32 (8.28)      | 12.17 (6.31)     | 12.38 (6.74)     | 17.55 (8.94)      | 18.29 (8.97)      |
| Median (Q1, Q3)                         | 23.0 (18.0, 29.0) | 23.0 (18.0, 27.0) | 25.0 (20.0, 29.0) | 24.0 (17.0, 29.0) | 12.0 (7.0, 17.0) | 11.0 (7.0, 17.0) | 17.0 (10.0, 24.0) | 18.0 (11.0, 25.0) |
| Min, Max                                | 4.0, 40.0         | 3.0, 37.0         | 5.0, 38.0         | 4.0, 40.0         | 0.0, 33.0        | 0.0, 32.0        | 0.0, 40.0         | 0.0, 40.0         |
| <b>LEC Total Score</b>                  |                   |                   | 0.45              |                   | 0.56             |                  | 0.63              | 0.67              |
| Mean (SD)                               | 4.16 (2.26)       | 3.92 (2.55)       | 4.75 (2.40)       | 4.56 (2.56)       | 2.87 (2.15)      | 2.98 (2.23)      | 3.62 (2.38)       | 3.69 (2.50)       |
| Median (Q1, Q3)                         | 4.0 (3.0, 6.0)    | 4.0 (2.0, 6.0)    | 4.0 (3.0, 7.0)    | 5.0 (2.0, 6.0)    | 3.0 (1.0, 4.0)   | 3.0 (1.0, 4.0)   | 3.0 (2.0, 5.0)    | 3.0 (2.0, 6.0)    |
| Min, Max                                | 0.0, 10.0         | 0.0, 9.0          | 0.0, 10.0         | 0.0, 9.0          | 0.0, 10.0        | 0.0, 9.0         | 0.0, 10.0         | 0.0, 9.0          |
| <b>Rooms in the house</b>               |                   |                   | 0.62              |                   | 0.17             |                  | 0.36              | 0.53              |
| Mean (SD)                               | 4.10 (1.82)       | 3.97 (2.19)       | 3.76 (1.77)       | 3.43 (1.92)       | 4.40 (1.98)      | 4.60 (2.46)      | 4.18 (1.91)       | 4.09 (2.29)       |
| Median (Q1, Q3)                         | 4.0 (3.0, 5.0)    | 4.0 (2.0, 5.0)    | 3.5 (2.0, 5.0)    | 3.0 (2.0, 5.0)    | 4.0 (3.0, 5.0)   | 4.0 (3.0, 5.0)   | 4.0 (3.0, 5.0)    | 4.0 (3.0, 5.0)    |
| Min, Max                                | 1.0, 12.0         | 1.0, 10.0         | 1.0, 11.0         | 1.0, 9.0          | 1.0, 13.0        | 1.0, 15.0        | 1.0, 13.0         | 1.0, 15.0         |
| <b>Living Children</b>                  |                   |                   | 0.71              |                   | 0.27             |                  | 0.52              | 0.63              |
| Mean (SD)                               | 1.67 (1.45)       | 1.59 (1.57)       | 1.75 (1.49)       | 1.97 (1.68)       | 1.25 (1.27)      | 1.16 (1.37)      | 1.47 (1.38)       | 1.51 (1.55)       |
| Median (Q1, Q3)                         | 1.0 (1.0, 3.0)    | 1.0 (0.0, 3.0)    | 1.0 (1.0, 3.0)    | 2.0 (0.0, 3.0)    | 1.0 (0.0, 2.0)   | 1.0 (0.0, 2.0)   | 1.0 (0.0, 2.0)    | 1.0 (0.0, 2.0)    |
| Min, Max                                | 0.0, 6.0          | 0.0, 7.0          | 0.0, 6.0          | 0.0, 7.0          | 0.0, 6.0         | 0.0, 7.0         | 0.0, 6.0          | 0.0, 7.0          |
| <b>MSSI: Number of tasks done alone</b> |                   |                   | 0.25              |                   | 0.99             |                  | 0.56              | 0.46              |
| Mean (SD)                               | 2.94 (1.62)       | 2.64 (1.60)       | 2.98 (1.60)       | 2.98 (1.38)       | 2.61 (1.58)      | 2.49 (1.48)      | 2.79 (1.60)       | 2.69 (1.49)       |
| Median (Q1, Q3)                         | 3.0 (2.0, 4.0)    | 3.0 (2.0, 3.0)    | 3.0 (2.0, 4.0)    | 3.0 (2.0, 4.0)    | 3.0 (1.0, 4.0)   | 2.5 (1.0, 3.0)   | 3.0 (1.0, 4.0)    | 3.0 (2.0, 4.0)    |
| Min, Max                                | 0.0, 7.0          | 0.0, 8.0          | 0.0, 8.0          | 0.0, 6.0          | 0.0, 8.0         | 0.0, 7.0         | 0.0, 8.0          | 0.0, 8.0          |
| <b>People per Room</b>                  |                   |                   | 0.21              |                   | 0.26             |                  | 0.32              | 0.03              |
| Mean (SD)                               | 2.39 (1.30)       | 2.72 (3.00)       | 2.71 (2.09)       | 3.01 (1.84)       | 2.18 (1.66)      | 2.36 (2.25)      | 2.35 (1.71)       | 2.65 (2.38)       |
| Median (Q1, Q3)                         | 2.0 (1.5, 3.0)    | 2.0 (1.3, 3.0)    | 2.0 (1.5, 3.0)    | 2.5 (1.8, 3.7)    | 1.8 (1.3, 2.6)   | 2.0 (1.3, 2.8)   | 2.0 (1.4, 2.8)    | 2.0 (1.5, 3.0)    |
| Min, Max                                | 0.0, 10.0         | 0.5, 25.0         | 0.5, 18.0         | 0.6, 9.5          | 0.2, 23.0        | 0.6, 20.0        | 0.0, 23.0         | 0.5, 25.0         |

|  |                   |                   |      |                   |                   |  |                   |                   |                   |                   |
|--|-------------------|-------------------|------|-------------------|-------------------|--|-------------------|-------------------|-------------------|-------------------|
| <b>Number of Children in the Household</b>     |                   |                   | 0-68 |                   | 0-10              |  |                   | 0-39              |                   | 0-14              |
| Mean (SD)                                      | 3-01 (2-69)       | 2-86 (2-61)       |      | 2-93 (2-53)       | 3-52 (3-11)       |  | 2-46 (2-57)       | 2-69 (2-86)       | 2-70 (2-60)       | 2-98 (2-88)       |
| Median (Q1, Q3)                                | 2-0 (1-0, 4-0)    | 2-0 (1-0, 4-0)    |      | 2-0 (1-0, 4-0)    | 3-0 (2-0, 4-0)    |  | 2-0 (1-0, 4-0)    | 2-0 (1-0, 4-0)    | 2-0 (1-0, 4-0)    | 2-0 (1-0, 4-0)    |
| Min, Max                                       | 0-0, 16-0         | 0-0, 15-0         |      | 0-0, 13-0         | 0-0, 21-0         |  | 0-0, 19-0         | 0-0, 20-0         | 0-0, 19-0         | 0-0, 21-0         |
| <b>Number of Adults in the Household</b>       |                   |                   | 0-94 |                   | 0-36              |  |                   | 0-44              |                   | 0-86              |
| Mean (SD)                                      | 5-71 (2-90)       | 5-68 (3-29)       |      | 5-43 (2-75)       | 5-08 (3-06)       |  | 5-94 (3-10)       | 6-18 (2-78)       | 5-76 (2-98)       | 5-72 (3-03)       |
| Median (Q1, Q3)                                | 6-0 (3-0, 8-0)    | 6-0 (2-0, 8-0)    |      | 5-0 (3-0, 7-0)    | 4-0 (2-0, 7-0)    |  | 6-0 (4-0, 7-0)    | 6-0 (4-0, 8-0)    | 6-0 (4-0, 7-0)    | 6-0 (3-0, 8-0)    |
| Min, Max                                       | 0-0, 18-0         | 2-0, 14-0         |      | 1-0, 14-0         | 1-0, 14-0         |  | 1-0, 29-0         | 2-0, 13-0         | 0-0, 29-0         | 1-0, 14-0         |
| <b>Mother's Age</b>                            |                   |                   | 0-77 |                   | 0-46              |  |                   | 0-35              |                   | 0-61              |
| Mean (SD)                                      | 27-24 (4-76)      | 27-44 (5-61)      |      | 26-93 (4-42)      | 26-47 (5-05)      |  | 26-29 (4-09)      | 26-70 (4-91)      | 26-67 (4-35)      | 26-83 (5-14)      |
| Median (Q1, Q3)                                | 27-0 (24-0, 30-0) | 27-0 (23-0, 30-0) |      | 27-0 (24-0, 30-0) | 26-0 (23-0, 30-0) |  | 26-0 (23-0, 29-0) | 26-0 (23-0, 30-0) | 26-0 (24-0, 30-0) | 27-0 (23-0, 30-0) |
| Min, Max                                       | 18-0, 45-0        | 18-0, 41-0        |      | 18-0, 40-0        | 18-0, 40-0        |  | 18-0, 38-0        | 18-0, 40-0        | 18-0, 45-0        | 18-0, 41-0        |
| <b>Dichotomized Assets</b>                     |                   |                   | 0-99 |                   | 0-07              |  |                   | 0-93              |                   | 0-10              |
| Bottom 1/3rd                                   | 82 (38-0%)        | 27 (38-0%)        |      | 80 (38-8%)        | 39 (50-6%)        |  | 90 (19-3%)        | 23 (19-7%)        | 252 (28-3%)       | 89 (33-6%)        |
| Top 2/3rds                                     | 134 (62-0%)       | 44 (62-0%)        |      | 126 (61-2%)       | 38 (49-4%)        |  | 377 (80-7%)       | 94 (80-3%)        | 637 (71-7%)       | 176 (66-4%)       |
| <b>Mother's dichotomized education</b>         |                   |                   | 0-89 |                   | 0-04              |  |                   | 0-38              |                   | 0-33              |
| No education                                   | 41 (19-0%)        | 14 (19-7%)        |      | 32 (15-5%)        | 20 (26-0%)        |  | 53 (11-3%)        | 10 (8-5%)         | 126 (14-2%)       | 44 (16-6%)        |
| Any education                                  | 175 (81-0%)       | 57 (80-3%)        |      | 174 (84-5%)       | 57 (74-0%)        |  | 414 (88-7%)       | 107 (91-5%)       | 763 (85-8%)       | 221 (83-4%)       |
| <b>Any IPV in past 12 months</b>               |                   |                   | 0-28 |                   | 0-29              |  |                   | 0-36              |                   | 0-81              |
| No   | 82 (39-0%)        | 32 (46-4%)        |      | 64 (32-7%)        | 30 (39-5%)        |  | 294 (67-9%)       | 69 (63-3%)        | 440 (52-4%)       | 131 (51-6%)       |
| Yes  | 128 (61-0%)       | 37 (53-6%)        |      | 132 (67-3%)       | 46 (60-5%)        |  | 139 (32-1%)       | 40 (36-7%)        | 399 (47-6%)       | 123 (48-4%)       |
| <b>Psychological IPV in the past 12 months</b> |                   |                   | 0-04 |                   | 0-32              |  |                   | 0-29              |                   | 0-79              |
| No   | 100 (47-4%)       | 43 (61-4%)        |      | 91 (46-0%)        | 40 (52-6%)        |  | 361 (80-8%)       | 87 (76-3%)        | 552 (64-5%)       | 170 (65-4%)       |

|  |             |            |             |            |             |             |             |             |
|--|-------------|------------|-------------|------------|-------------|-------------|-------------|-------------|
| Yes  | 111 (52.6%) | 27 (38.6%) | 107 (54.0%) | 36 (47.4%) | 86 (19.2%)  | 27 (23.7%)  | 304 (35.5%) | 90 (34.6%)  |
| <b>Physical IPV in the past 12 months</b>    |             |            |             |            |             |             |             |             |
|  |             | 0.90       |             | 0.33       |             | 0.39        |             | 0.75        |
| No   | 162 (76.4%) | 54 (77.1%) | 143 (71.9%) | 59 (77.6%) | 420 (93.5%) | 104 (91.2%) | 725 (84.3%) | 217 (83.5%) |
| Yes  | 50 (23.6%)  | 16 (22.9%) | 56 (28.1%)  | 17 (22.4%) | 29 (6.5%)   | 10 (8.8%)   | 135 (15.7%) | 43 (16.5%)  |
| <b>Sex-related IPV in the past 12 months</b> |             |            |             |            |             |             |             |             |
|  |             | 0.82       |             | 0.28       |             | 0.49        |             | 0.66        |
| No   | 134 (63.8%) | 43 (62.3%) | 107 (54.6%) | 47 (61.8%) | 340 (78.3%) | 82 (75.2%)  | 581 (69.2%) | 172 (67.7%) |
| Yes  | 76 (36.2%)  | 26 (37.7%) | 89 (45.4%)  | 29 (38.2%) | 94 (21.7%)  | 27 (24.8%)  | 259 (30.8%) | 82 (32.3%)  |
| <b>Dichotomized mother age</b>               |             |            |             |            |             |             |             |             |
|  |             | 0.66       |             | 0.38       |             | 0.61        |             | 0.36        |
| 18-24  | 61 (28.2%)  | 22 (31.0%) | 61 (29.6%)  | 27 (35.1%) | 160 (34.3%) | 43 (36.8%)  | 282 (31.7%) | 92 (34.7%)  |
| ≥25  | 155 (71.8%) | 49 (69.0%) | 145 (70.4%) | 50 (64.9%) | 307 (65.7%) | 74 (63.2%)  | 607 (68.3%) | 173 (65.3%) |
| <b>Depression Severity (PHQ-9)</b>           |             |            |             |            |             |             |             |             |
|  |             | 0.23       |             | 0.23       |             |             |             | 0.01        |
| Mild (10-14)                                 | 130 (60.2%) | 37 (52.1%) | 110 (53.4%) | 35 (45.5%) |             |             | 707 (79.5%) | 189 (71.3%) |
| Moderately Severe or Severe (≥15)            | 86 (39.8%)  | 34 (47.9%) | 96 (46.6%)  | 42 (54.5%) |             |             | 182 (20.5%) | 76 (28.7%)  |
| <b>Treatment expectation</b>                 |             |            |             |            |             |             |             |             |
|  |             | 0.80       |             | 0.35       |             |             |             | 0.01        |
| None/somewhat                                | 58 (26.9%)  | 18 (25.4%) | 54 (26.2%)  | 16 (20.8%) |             |             | 573 (64.5%) | 148 (55.8%) |
| Moderate/very                                | 158 (73.1%) | 53 (74.6%) | 152 (73.8%) | 61 (79.2%) |             |             | 316 (35.5%) | 117 (44.2%) |
| <b>SCID</b>                                  |             |            |             |            |             |             |             |             |
|  |             | 0.35       |             | 0.24       |             | 0.59        |             | 0.01        |
| Non-depressed                                | 61 (28.2%)  | 16 (22.5%) | 51 (24.8%)  | 14 (18.2%) | 455 (97.4%) | 115 (98.3%) | 567 (63.8%) | 145 (54.7%) |
| Depressed                                    | 155 (71.8%) | 55 (77.5%) | 155 (75.2%) | 63 (81.8%) | 12 (2.6%)   | 2 (1.7%)    | 322 (36.2%) | 120 (45.3%) |
| <b>SES Quintiles</b>                         |             |            |             |            |             |             |             |             |
|  |             | 0.69       |             | 0.42       |             | 0.82        |             | 0.39        |

|                                  |             |            |             |            |             |             |             |             |
|----------------------------------|-------------|------------|-------------|------------|-------------|-------------|-------------|-------------|
| Lowest Quintile                  | 54 (25.0%)  | 20 (28.2%) | 56 (27.2%)  | 29 (37.7%) | 59 (12.6%)  | 12 (10.3%)  | 169 (19.0%) | 61 (23.0%)  |
| Lower Middle Quintile            | 50 (23.1%)  | 17 (23.9%) | 53 (25.7%)  | 18 (23.4%) | 74 (15.8%)  | 19 (16.2%)  | 177 (19.9%) | 54 (20.4%)  |
| Middle Quintile                  | 45 (20.8%)  | 10 (14.1%) | 38 (18.4%)  | 12 (15.6%) | 104 (22.3%) | 22 (18.8%)  | 187 (21.0%) | 44 (16.6%)  |
| Upper Middle Quintile            | 33 (15.3%)  | 14 (19.7%) | 28 (13.6%)  | 11 (14.3%) | 114 (24.4%) | 31 (26.5%)  | 175 (19.7%) | 56 (21.1%)  |
| Upper Quintile                   | 34 (15.7%)  | 10 (14.1%) | 31 (15.0%)  | 7 (9.1%)   | 116 (24.8%) | 33 (28.2%)  | 181 (20.4%) | 50 (18.9%)  |
| <b>Co-resident Grandmother</b>   |             |            |             |            |             |             |             |             |
|                                  |             |            | 0-13        |            | 0-13        |             | 0-83        | 0-05        |
| No                               | 67 (31.0%)  | 29 (40.8%) | 71 (34.5%)  | 34 (44.2%) | 131 (28.1%) | 34 (29.1%)  | 269 (30.3%) | 97 (36.6%)  |
| Yes                              | 149 (69.0%) | 42 (59.2%) | 135 (65.5%) | 43 (55.8%) | 336 (71.9%) | 83 (70.9%)  | 620 (69.7%) | 168 (63.4%) |
| <b>Husband Work</b>              |             |            |             |            |             |             |             |             |
|                                  |             |            | 0-15        |            | 0-07        |             | 0-42        | 0-23        |
| No                               | 25 (11.6%)  | 4 (5.6%)   | 30 (14.6%)  | 5 (6.5%)   | 30 (6.4%)   | 10 (8.5%)   | 85 (9.6%)   | 19 (7.2%)   |
| Yes                              | 191 (88.4%) | 67 (94.4%) | 176 (85.4%) | 72 (93.5%) | 437 (93.6%) | 107 (91.5%) | 804 (90.4%) | 246 (92.8%) |
| <b>Nuclear Family</b>            |             |            |             |            |             |             |             |             |
|                                  |             |            | 0-03        |            | 0-40        |             | 0-78        | 0-08        |
| Non-nuclear                      | 185 (85.6%) | 53 (74.6%) | 172 (83.5%) | 61 (79.2%) | 419 (89.7%) | 106 (90.6%) | 776 (87.3%) | 220 (83.0%) |
| Nuclear                          | 31 (14.4%)  | 18 (25.4%) | 34 (16.5%)  | 16 (20.8%) | 48 (10.3%)  | 11 (9.4%)   | 113 (12.7%) | 45 (17.0%)  |
| <b>Number of Living Children</b> |             |            |             |            |             |             |             |             |
|                                  |             |            | 0-32        |            | 0-25        |             | 0-31        | 0-03        |
| First pregnancy                  | 51 (23.6%)  | 21 (29.6%) | 44 (21.4%)  | 21 (27.3%) | 163 (34.9%) | 49 (41.9%)  | 258 (29.0%) | 91 (34.3%)  |
| 1 to 3                           | 143 (66.2%) | 40 (56.3%) | 137 (66.5%) | 43 (55.8%) | 276 (59.1%) | 60 (51.3%)  | 556 (62.5%) | 143 (54.0%) |
| 4+                               | 22 (10.2%)  | 10 (14.1%) | 25 (12.1%)  | 13 (16.9%) | 28 (6.0%)   | 8 (6.8%)    | 75 (8.4%)   | 31 (11.7%)  |
| <b>Life Satisfaction</b>         |             |            |             |            |             |             |             |             |
|                                  |             |            | 0-60        |            | 0-78        |             | 0-97        | 0-72        |
| Very satisfied                   | 16 (7.4%)   | 6 (8.5%)   | 13 (6.3%)   | 6 (7.8%)   | 161 (34.5%) | 41 (35.0%)  | 190 (21.4%) | 53 (20.0%)  |
| Satisfied                        | 84 (38.9%)  | 24 (33.8%) | 69 (33.5%)  | 28 (36.4%) | 225 (48.2%) | 57 (48.7%)  | 378 (42.5%) | 109 (41.1%) |
| Moderately satisfied             | 78 (36.1%)  | 24 (33.8%) | 79 (38.3%)  | 25 (32.5%) | 68 (14.6%)  | 17 (14.5%)  | 225 (25.3%) | 66 (24.9%)  |
| Dissatisfied                     | 24 (11.1%)  | 13 (18.3%) | 35 (17.0%)  | 12 (15.6%) | 12 (2.6%)   | 2 (1.7%)    | 71 (8.0%)   | 27 (10.2%)  |
| Very dissatisfied                | 14 (6.5%)   | 4 (5.6%)   | 10 (4.9%)   | 6 (7.8%)   | 1 (0.2%)    | 0 (0.0%)    | 25 (2.8%)   | 10 (3.8%)   |

|                                    |             |            |      |             |            |  |             |             |             |             |
|------------------------------------|-------------|------------|------|-------------|------------|--|-------------|-------------|-------------|-------------|
| <b>Draws strength from faith+</b>  |             |            | 0-37 |             | 0-06       |  |             | 0-38        |             | 0-01        |
| No                                 | 4 (1.9%)    | 1 (1.4%)   |      | 2 (1.0%)    | 0 (0.0%)   |  | 5 (1.1%)    | 0 (0.0%)    | 11 (1.2%)   | 1 (0.4%)    |
| Sometimes                          | 207 (95.8%) | 66 (93.0%) |      | 202 (98.1%) | 73 (94.8%) |  | 458 (98.1%) | 115 (98.3%) | 867 (97.5%) | 254 (95.8%) |
| Yes                                | 5 (2.3%)    | 4 (5.6%)   |      | 2 (1.0%)    | 4 (5.2%)   |  | 4 (0.9%)    | 2 (1.7%)    | 11 (1.2%)   | 10 (3.8%)   |
| <b>Maternal level of education</b> |             |            | 0-76 |             | 0-18       |  |             | 0-43        |             | 0-86        |
| None (0)                           | 41 (19.0%)  | 14 (19.7%) |      | 32 (15.5%)  | 20 (26.0%) |  | 53 (11.3%)  | 10 (8.5%)   | 126 (14.2%) | 44 (16.6%)  |
| Primary (1-5)                      | 52 (24.1%)  | 19 (26.8%) |      | 54 (26.2%)  | 14 (18.2%) |  | 67 (14.3%)  | 20 (17.1%)  | 173 (19.5%) | 53 (20.0%)  |
| Middle (6-8)                       | 42 (19.4%)  | 10 (14.1%) |      | 44 (21.4%)  | 11 (14.3%) |  | 85 (18.2%)  | 23 (19.7%)  | 171 (19.2%) | 44 (16.6%)  |
| Secondary (9-10)                   | 48 (22.2%)  | 13 (18.3%) |      | 48 (23.3%)  | 17 (22.1%) |  | 130 (27.8%) | 37 (31.6%)  | 226 (25.4%) | 67 (25.3%)  |
| Higher Secondary (11-12)           | 14 (6.5%)   | 7 (9.9%)   |      | 16 (7.8%)   | 9 (11.7%)  |  | 56 (12.0%)  | 7 (6.0%)    | 86 (9.7%)   | 23 (8.7%)   |
| Tertiary (>12)                     | 19 (8.8%)   | 8 (11.3%)  |      | 12 (5.8%)   | 6 (7.8%)   |  | 76 (16.3%)  | 20 (17.1%)  | 107 (12.0%) | 34 (12.8%)  |
| <b>Paternal level of education</b> |             |            | 0-22 |             | 0-96       |  |             | 0-10        |             | 0-51        |
| None (0)                           | 13 (6.0%)   | 9 (12.7%)  |      | 25 (12.1%)  | 8 (10.4%)  |  | 24 (5.1%)   | 9 (7.7%)    | 62 (7.0%)   | 26 (9.8%)   |
| Primary (1-5)                      | 19 (8.8%)   | 11 (15.5%) |      | 27 (13.1%)  | 10 (13.0%) |  | 42 (9.0%)   | 3 (2.6%)    | 88 (9.9%)   | 24 (9.1%)   |
| Middle (6-8)                       | 58 (26.9%)  | 16 (22.5%) |      | 46 (22.3%)  | 17 (22.1%) |  | 87 (18.6%)  | 18 (15.4%)  | 191 (21.5%) | 51 (19.2%)  |
| Secondary (9-10)                   | 96 (44.4%)  | 26 (36.6%) |      | 86 (41.7%)  | 35 (45.5%) |  | 220 (47.1%) | 66 (56.4%)  | 402 (45.2%) | 127 (47.9%) |
| Higher Secondary (11-12)           | 20 (9.3%)   | 7 (9.9%)   |      | 16 (7.8%)   | 4 (5.2%)   |  | 55 (11.8%)  | 10 (8.5%)   | 91 (10.2%)  | 21 (7.9%)   |
| Tertiary (>12)                     | 10 (4.6%)   | 2 (2.8%)   |      | 6 (2.9%)    | 3 (3.9%)   |  | 39 (8.4%)   | 11 (9.4%)   | 55 (6.2%)   | 16 (6.0%)   |

\*This table includes all variables that were assessed for differential missingness in order to provide a clear understanding of all possible adjustors that were considered for subsequent analyses. Variables in this table in order are the PHQ-9 (Patient Health Questionnaire-9) Total Score (summation of all 9 PHQ-9 items), WHO-DAS (World Health Organization Disability Assessment Schedule) Total Score (summation of all 12 WHO-DAS items), continuous SES assets (summed score of 22 weighted assets), MSPSS (Multidimensional Scale of Perceived Social Support) Total Score (summation of all 12 MSPSS items), PSS (Cohen Perceived Stress Scale) Total Score (summation of all 10 PSS items), LEC (Life Events Checklist) Total Score (summation of all 10 possible life events), Rooms in the house (total number of rooms in the participant's household), Living Children (total number of children, including the index child), MSSSI (Maternal Social Support Index) Number of tasks done alone (sum of a possible 11 daily tasks done alone where other options are "generally someone else does it", "you and someone else do it", and "no one does it"), People per Room (total number of people in the household divided by number of room sin the household), Number of Children in the Household, Number of Adults in the Household, Mother's Age, Dichotomized Assets (summed score of 22 weighted assets, stratified by top 2/3rds and lowest 1/3rd), Mother's dichotomized education (maternal education stratified by if the mother had received any education), Any IPV in the past 12-months, Psychological IPV in the past 12 months, Physical IPV in the last 12 months, Sex-related IPV in the last 12 months, Dichotomized mother's age (split between 24 and 25), Depression Severity (PHQ-9 score stratified by mild (10-14) or moderately severe/severe ( $\geq 15$ )), Treatment Expectation (Response to the question "How useful do you think this treatment will be for you to recover from your health problems?"), Structured Clinical Interview for DSM-IV (SCID) depression diagnosis at baseline, SES Quintiles (summed score of 22 weighted assets, divided into quintiles), Co-resident grandmother (response to Does the child have a co-resident grandmother?), Husband Work (response to Does your husband normally work?), Nuclear Family (response to "What is the structure of your marital family?", where the answers are collapsed into "nuclear" and "non-nuclear" responses), Number of Living Children, Life Satisfaction (response to "where on a scale of 1-5 would you say your life satisfaction lies?"), Draws strength from faith (level of agreement with the statement "My faith gives me strength"), Maternal level of education, Paternal level of education, and Depression status at baseline.

^Models are not adjusted for PHQ-9 due to a strong relationship with the predictor of interest, which would likely wash out effects between treatment groups.

+Models are not adjusted for drawing strength from faith due most individuals reporting “sometimes”, with very low numbers reporting “yes” or “no”, which would cause instability in the model estimation if adjusted for.

**Appendix Table 7: Adverse Events in Treatment vs. Enhanced Usual Care Group at 36-months**

| List of Adverse Events             | THPP plus EUC<br>(n=283) | EUC-alone<br>(n=287) |
|------------------------------------|--------------------------|----------------------|
| Participants with at least one SAE | 49 (15%)                 | 54 (16%)             |
| Participants with at least one:    |                          |                      |
| Death of participants              | 1 (<1%)                  | 1 (<1%)              |
| Loss of child                      | 27 (8%)                  | 30 (9%)              |
| Suicide attempt                    | 2 (1%)                   | 0                    |
| Hospitalization                    | 9 (3%)                   | 11 (4%)              |
| Victimization                      | 7 (2%)                   | 9 (3%)               |
| Infant abuse/neglect               | 2 (1%)                   | 2 (1%)               |
| Stigmatization                     | 1 (<1%)                  | 0                    |
| Reported violence towards others   | 0                        | 1 (<1%)              |

**Appendix Table 8: Regression results comparing child outcomes for intervention, control, and prenatally non-depressed groups at 36-months adjusted for baseline imbalance and differential missingness at baseline (n=889)**

| Outcome  | Intervention vs· Control |         | Non-depressed vs· Intervention |         | Non-depressed vs· Control |         | ANOVA p-value | ICC*   |
|--|--------------------------|---------|--------------------------------|---------|---------------------------|---------|---------------|--------|
|  | Estimate (95% CI)        | p-value | Estimate (95% CI)              | p-value | Estimate (95% CI)         | p-value |               |        |
| <b>SDQ-Total Difficulties Score</b>  | -0·10 (-1·39, 1·19)      | 0·88    | -0·99 (-2·11, 0·13)            | 0·08    | -1·09 (-2·16, -0·03)      | 0·04    | 0·07          | 0·020  |
| <b>ASQ-SE</b>  | -0·32 (-3·69, 3·04)      | 0·85    | -1·59 (-4·67, 1·49)            | 0·31    | -1·91 (-4·85, 1·03)       | 0·20    | 0·37          | <0·001 |
| <b>Scaled Receptive Score</b>  | 0·38 (-0·19, 0·96)       | 0·19    | -0·09 (-0·58, 0·41)            | 0·73    | 0·30 (-0·17, 0·77)        | 0·21    | 0·35          | 0·027  |
| <b>Scaled Fine Motor Score</b>   | 0·03 (-0·83, 0·90)       | 0·94    | -0·38 (-1·11, 0·35)            | 0·30    | -0·35 (-1·04, 0·34)       | 0·32    | 0·44          | 0·039  |
| <b>Length-for-age z-score</b>  | -0·09 (-0·32, 0·15)      | 0·46    | 0·01 (-0·18, 0·21)             | 0·89    | -0·08 (-0·26, 0·11)       | 0·43    | 0·69          | 0·042  |
| <b>Weight-for-age z-score</b>  | -0·12 (-0·33, 0·10)      | 0·28    | 0·03 (-0·15, 0·20)             | 0·78    | -0·09 (-0·26, 0·08)       | 0·30    | 0·49          | 0·036  |
| <b>Diarrhea<sup>^</sup></b>  | 0·86 (0·52, 1·43)        | 0·55    | 0·73 (0·46, 1·16)              | 0·17    | 0·63 (0·40, 0·99)         | 0·05    | 0·11          | 0·036  |
| <b>Child acute respiratory infection in the past two weeks (ARI)<sup>^</sup></b> | 1·03 (0·89, 1·20)        | 0·67    | 0·96 (0·85, 1·09)              | 0·52    | 0·99 (0·87, 1·13)         | 0·92    | 0·81          | <0·001 |

Continuous outcomes are analyzed using a mixed effects model with random intercept for village cluster· Binary outcomes are analyzed using GEE models with an exchangeable working correlation·

\*For binary outcomes, ICCs are computed from a mixed effects logit model·

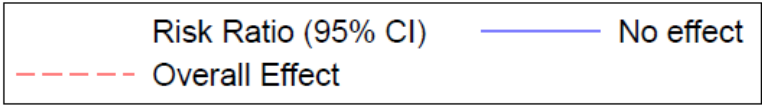
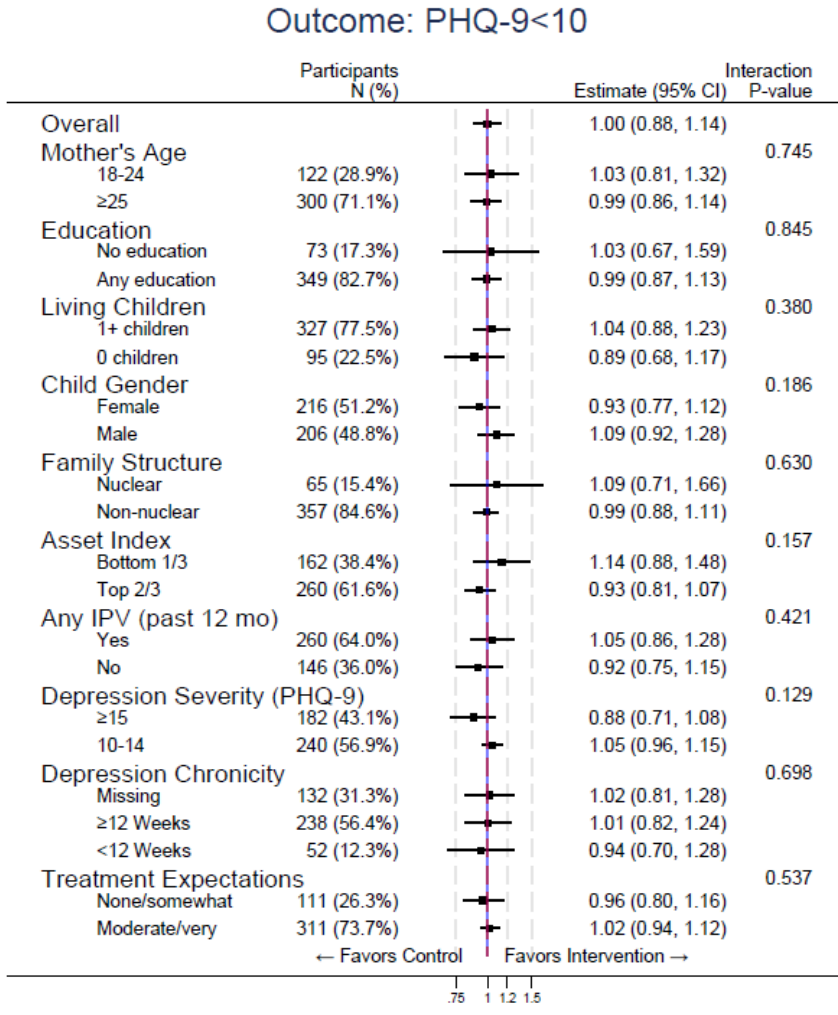
<sup>^</sup>Estimates displayed are risk ratios



**Appendix Table 9: Strengths and Difficulties Questionnaire subscale regression results comparing child outcomes for intervention, control, and prenatally non-depressed groups at 36-months adjusted for differential missingness and baseline imbalance (n=889)**

| Outcome                        | Intervention vs. Control |         | Non-depressed vs. Intervention |         | Non-depressed vs. Control |         | ANOVA p-value | ICC    |
|--------------------------------|--------------------------|---------|--------------------------------|---------|---------------------------|---------|---------------|--------|
|                                | Estimate (95% CI)        | p-value | Estimate (95% CI)              | p-value | Estimate (95% CI)         | p-value |               |        |
| <b>SDQ-Total Difficulties</b>  | -0.10 (-1.39, 1.19)      | 0.88    | -0.99 (-2.11, 0.13)            | 0.08    | -1.09 (-2.16, -0.03)      | 0.04    | 0.07          | 0.020  |
| <b>SDQ- Emotional problems</b> | -0.10 (-0.60, 0.39)      | 0.69    | -0.16 (-0.60, 0.27)            | 0.46    | -0.27 (-0.68, 0.15)       | 0.21    | 0.43          | 0.013  |
| <b>SDQ-Conduct problems</b>    | -0.10 (-0.60, 0.40)      | 0.71    | -0.28 (-0.74, 0.18)            | 0.23    | -0.37 (-0.81, 0.06)       | 0.09    | 0.20          | <0.001 |
| <b>SDQ-Hyperactivity</b>       | 0.10 (-0.26, 0.47)       | 0.59    | -0.41 (-0.74, -0.08)           | 0.02    | -0.31 (-0.62, 0.01)       | 0.06    | 0.03          | 0.007  |
| <b>SDQ- Peer Problems</b>      | 0.06 (-0.24, 0.36)       | 0.71    | -0.16 (-0.44, 0.11)            | 0.25    | -0.11 (-0.37, 0.16)       | 0.43    | 0.48          | <0.001 |
| <b>SDQ- Prosocial</b>          | -0.03 (-0.37, 0.31)      | 0.87    | 0.01 (-0.29, 0.31)             | 0.95    | -0.02 (-0.30, 0.26)       | 0.89    | 0.99          | 0.015  |

**Appendix Figure 3: Forest plot of baseline moderators with effect modification of THPP+ on primary outcome of depression (PHQ-9 scores) at 36 months postnatal (n=422, only among prenatally depressed women participating in trial)**



**Appendix Figure 4: Heterogeneity of treatment effects for the Strengths and Difficulties Questionnaire (SDQ) Adjusted Mean Differences at 36-months (n=889)**

