eTable 1: Distribution of psychometric measure scores in SPEC

Measure	Score range	Minimum	10th percentile	25th percentile	50th percentile	75th percentile	90th percentile	Maximum
					Score distribution in SPEC			
Depressive symptoms	0-30	0	0	2	4	8	12	27
General anxiety	10-40	10	11	13	16	20	23	38
Pregnancy-related anxiety	7-28	7	8	10	13	16	21	28
Perceived stress	0-16	0	6	7	8	9	10	16
Stressful life events	0-11	0	0	0	1	2	4	11
Resilience	0-100	0	58	67	76	86	94	100
Friend and family support	0-15	0	10	11	14	15	15	15
Partner support	0-15	0	9	12	14	15	15	15

eTable 2: Distribution of posterior probabilities of class membership

| Latent class | Minimum | Posterior probability | | | | | Maximum |
		10th percentile	25th percentile	50th percentile	75th percentile	90th percentile	
Class 1	0.36	0.66	0.85	0.89	0.92	0.95	1.00
Class 2	0.39	0.56	0.70	0.87	0.97	0.99	1.00
Class 3	0.36	0.66	0.85	0.97	1.00	1.00	1.00

eTable 3: Fit indices for latent class analysis of adverse psychosocial factors

Fit statistic	Latent class model			
	2 Class	3 Class	4 Class	5 Class
Log-likelihood	-2214.4	-2193.2	-2179.7	-2168.9
AIC	293.4	269.2	260.2	256.5
BIC	372.8	390.6	423.6	461.9
Sample-size adjusted BIC	318.8	308.0	312.5	322.2
Entropy	0.86	0.66	0.73	0.78

Abbreviations: AIC=Akaike information criterion, BIC=Bayesian information criterion

eTable 4: Conditional probabilities of latent class membership for a two-class model

	Class 1	Class 2
	Few adverse psychosocial factors n=690	**Some adverse psychosocial factors n=97**
Depressive symptoms		
No probable depression (<13)	0.93	0.51
Probable depression (≥13)	0.07	0.49
General anxiety		
Moderate/low symptomology (<90th percentile)	0.88	0.39
High symptomology (≥90th percentile)	0.12	0.61
Pregnancy-related anxiety		
Moderate/low symptomology (<90th percentile)	0.89	0.70
High symptomology (≥90th percentile)	0.11	0.30
Perceived stress		
Moderate/low symptomology (<90th percentile)	0.78	0.66
High symptomology (≥90th percentile)	0.22	0.34
Stressful life events		
0-3 events (<90th percentile)	0.87	0.58
4 or more events (≥90th percentile)	0.13	0.42
Resilience		
Moderate/high (>10th percentile)	0.91	0.66
Low (≤10th percentile)	0.09	0.34
Partner support		
Moderate/high (>10th percentile)	0.88	0.65
Low (≤10th percentile)	0.12	0.35
Friend and family support		
Moderate/high (>10th percentile)	0.81	0.46
Low (≤10th percentile)	0.19	0.54

eTable 5: Fit indices for the latent class analysis using psychometric measure scores at 75th percentile (anxiety and stress) and 25th percentile (low psychosocial resources)

Fit statistic	Latent class model			
	2 Class	3 Class	4 Class	5 Class
Log-likelihood	-3349.0	3322.3	-3299.3	3286.3
AIC	357.0	321.6	293.6	285.6
BIC	436.4	443.0	457.0	491.0
Sample-size adjusted BIC	382.4	360.4	345.9	351.2
Entropy	0.75	0.73	0.69	0.70

Abbreviations: AIC=Akaike information criterion, BIC=Bayesian information criterion

eTable 6: Conditional probabilities of latent class membership using psychometric measure scores at 75th percentile (anxiety and stress) and 25th percentile (low psychosocial resources)

	Class 1 High perceived stress n=357	Class 2 Low social support n=217	Class 3 High general anxiety and low resilience n=122	Class 4 High anxiety, high stress, low psychosocial resources n=91
Depressive symptoms				
No probable depression (<13)	1.00	0.93	0.25	0.71
Probable depression (≥13)	0.00	0.07	0.75	0.29
General anxiety				
Moderate/low symptomology (<75th percentile)	0.98	0.83	0.02	0.95
High symptomology (≥75th percentile)	0.02	0.17	0.98	0.05
Pregnancy-related anxiety				
Moderate/low symptomology (<75th percentile)	0.94	0.93	0.53	0.20
High symptomology (≥75th percentile)	0.06	0.07	0.47	0.80
Perceived stress				
Moderate/low symptomology (<75th percentile)	0.80	0.82	0.53	0.44
High symptomology (≥75th percentile)	0.20	0.18	0.47	0.56
Recent experience of stressful life events				
0-3 events (<75th percentile)	0.95	0.79	0.48	1.00
4 or more events (≥75th percentile)	0.05	0.21	0.52	0.00
Resilience				
Moderate/high (>75th percentile)	1.00	0.75	0.52	0.99
Low (≤75th percentile)	0.00	0.25	0.48	0.01
Partner support				
Moderate/high (>25th percentile)	0.97	0.83	0.62	0.44
Low (≤25th percentile)	0.03	0.17	0.38	0.56
Friend and family support				
Moderate/high (>25th percentile)	0.93	0.58	0.30	0.84
Low (≤25th percentile)	0.07	0.42	0.70	0.16

eTable 7: Fit indices for latent class analyses of adverse psychosocial factors among women in the first and second halves of pregnancy

Fit statistic	Latent class model			
	2 Class	**3 Class**	**4 Class**	**5 Class**
Log-likelihood	-1646.4	-1623.3	-1604.5	-1588.5
AIC	376.2	366.1	364.5	368.5
BIC	528.5	598.9	677.9	762.4
Sample-size adjusted BIC	420.5	433.8	455.7	483.0
Entropy	0.89	0.71	0.82	0.82