

## Supplemental Online Content

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This supplemental material has been provided by the authors to give readers additional information about their work.

## I. Measures and Survey Instruments

Below we include the exact survey instruments used to ascertain gender, exposure variables, mental health outcome variables, and covariates from youth on the baseline, 3, 6, and 12 month follow-up surveys.

| <b>eTable 1. Survey Instruments</b>                                     |   |
|---|---|
| <b>Demographics</b>   |   |
| <i>Two-step Gender Identity Question</i>                                | <ol style="list-style-type: none"> <li>1. What is your gender identity?               <ul style="list-style-type: none"> <li><input type="radio"/> Transgender male (female to male)</li> <li><input type="radio"/> Transgender female (male to female)</li> <li><input type="radio"/> Male</li> <li><input type="radio"/> Female</li> <li><input type="radio"/> Non-binary or gender fluid</li> <li><input type="radio"/> Other: [open text box]</li> <li><input type="radio"/> I don't know</li> </ul> </li> <li>2. What sex were you assigned at birth?               <ul style="list-style-type: none"> <li><input type="radio"/> Male</li> <li><input type="radio"/> Female</li> </ul> </li> </ol>   |
| <b>Exposure Measures</b>  |   |
| <i>Puberty Blockers</i>   | <p>Puberty blockers are a medication that put a young person's puberty development on pause. Have you taken puberty blockers?</p> <ul style="list-style-type: none"> <li>• Yes</li> <li>• No</li> <li>• I don't know</li> </ul>   |
| <i>Gender-affirming Hormones</i>  | <p>Have you taken cross-sex hormones (testosterone or estrogen)?</p> <ul style="list-style-type: none"> <li>• Yes</li> <li>• No</li> <li>• I don't know</li> </ul>  |
| <b>Mental Health Outcome Measures</b>                                   |   |
| <i>Generalized Anxiety Disorder 7-item scale (GAD-7)</i>                | <p>Over the last 2 weeks, how often have you been bothered by the following problems?</p> <ol style="list-style-type: none"> <li>1. Feeling nervous, anxious, or on edge</li> <li>2. Not being able to stop or control worrying</li> <li>3. Worrying too much about different things</li> <li>4. Trouble relaxing</li> <li>5. Being so restless that it's hard to sit still</li> <li>6. Becoming easily annoyed or irritable</li> <li>7. Feeling afraid as if something awful might happen</li> </ol> <p><u>With response options:</u> not at all, several days, over half of days, nearly every day, and I don't know.</p> <ol style="list-style-type: none"> <li>8. If you checked off any problems, how difficult have these made it for you to do your work, take care of things at home, or get along with people?           <ul style="list-style-type: none"> <li><input type="radio"/> Not difficult at all</li> <li><input type="radio"/> Somewhat difficult</li> <li><input type="radio"/> Very difficult</li> <li><input type="radio"/> Extremely difficult</li> </ul> </li> </ol> |
| <i>Patient Health Questionnaire 9-item scale (PHQ-9) for Depression</i> | <p>Over the past 2 weeks, how often have you been bothered by any of the following problems?</p> <ol style="list-style-type: none"> <li>1. Little interest or pleasure in doing things</li> <li>2. Feeling down, depressed or hopeless</li> <li>3. Trouble falling asleep, staying asleep, or sleeping too much</li> <li>4. Feeling tired or having little energy</li> <li>5. Poor appetite or overeating</li> <li>6. Feeling bad about yourself – or that you're a failure or have let yourself or your family down</li> </ol>   |

|   |  |
|---|--|
|   | <p>7. Trouble concentrating on things, such as reading the newspaper or watching television</p> <p>8. Moving or speaking so slowly that other people could have noticed. Or, the opposite – being so fidgety or restless that you have been moving around a lot more than usual.</p> <p>9. Thoughts that you would be better off dead or of hurting yourself in some way<br/> <u>With response options:</u> not at all, several days, over half of days, nearly everyone day, and I don't know.</p> <p>10. If you checked off any problems, how difficult have those problems made it for you to do your work, take care of things at home, or get along with other people?</p> <ul style="list-style-type: none"> <li>○ Not difficult at all</li> <li>○ Somewhat difficult</li> <li>○ Very difficult</li> <li>○ Extremely difficult</li> </ul>  |
| <i>Self-harm or Suicidal Thoughts</i>                           | "Over the past 2 weeks, how often have you been bothered by thoughts that you would be better off dead or of hurting yourself in some way?" (Item-9 from the PHQ-9)  |
| <b>Covariates</b>   |  |
| <i>Mental Health Therapy</i>                                    | <p>A <b>readiness assessment</b> is when the patient and their family meet with a mental health professional before starting any medical treatment. Other than having an assessment, are you receiving ongoing mental health therapy?</p> <ul style="list-style-type: none"> <li>● Yes</li> <li>● No</li> </ul>  |
| <i>Tension with Caregivers</i>                                  | <p>There is tension around my gender identity or gender expression... (check all that apply)</p> <ul style="list-style-type: none"> <li>● ...between my parents or guardians</li> <li>● ...between me and one or more of my parents or guardians</li> <li>● ...between me and my extended family</li> <li>● Other: [open text box]</li> <li>● None of the above</li> </ul>   |
| <i>Substance Use (CRAFFT Screening Tool<sup>1</sup> Part A)</i> | <p>During the past 12 months, did you:</p> <ol style="list-style-type: none"> <li>1. Drink any alcohol (more than a few sips)? (Do not count sips of alcohol taken during family or religious events)</li> <li>2. Smoke any marijuana or hashish?</li> <li>3. Use anything else to get high? (“Anything else” includes illegal drugs, over the counter and prescription drugs, and things that you sniff or “huff”)</li> </ol> <p><u>With response options:</u> yes, no, and I don't know</p>  |
| <i>Connor-Davidson 10-item Resilience Scale (CD-RISC 10)</i>    | <ol style="list-style-type: none"> <li>1. I am able to adapt when changes occur.</li> <li>2. I can deal with whatever comes my way.</li> <li>3. I can see the humorous side of things when I am faced with problems.</li> <li>4. Having to cope with stress can make me stronger.</li> <li>5. I tend to bounce back after illness, injury, or other hardships.</li> <li>6. I believe I can achieve my goals, even if there are obstacles</li> <li>7. Under pressure, I can focused and think clearly</li> <li>8. I am not easily discouraged by failure</li> <li>9. I think of myself as a strong person when dealing with life's challenges and difficulties.</li> <li>10. I am able to handle unpleasant or painful feelings like sadness, fear and anger.</li> </ol> <p><u>With response options:</u> not true at all, rarely true, sometimes true, often true, true nearly all the time, and I don't know.</p> |

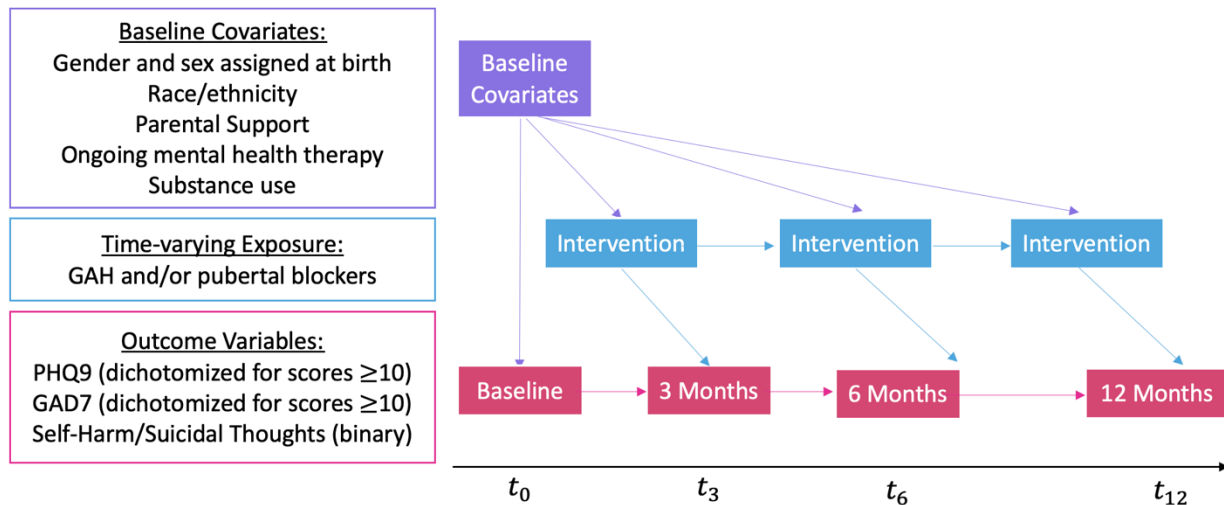
## II. Generalized Estimating Equation (GEE) Model Specification

GEE is a marginal model and models population averages (compared to mixed-effect models which are conditional and can model subject-specific effects). We specified the following GEE models to estimate the average change in the outcome variable ( $Y_i$ ) at each time point ( $T$ ) relative to baseline ( $Y_0$ ) (Model 1) and the association between the exposure ( $E_i$ ) and outcome (Model 2) adjusted for  $k$ -many baseline covariates ( $X_{k0}$ ).

**Model 1:**  $\text{logit}(Y_i) = \beta_0 + \beta_2 T_i + \beta_3 Y_0 + \sum \alpha_k X_{k0}$   
**Model 2:**  $\text{logit}(Y_i) = \beta_0 + \beta_1 E_i + \beta_2 T_i + \beta_3 Y_0 + \sum \alpha_k X_{k0}$

We allow the exposure (receipt of PB/GAH) to vary over time, where  $i$  indicates the month, and thus use an independent working correlation structure. This model assumes there are no time-varying covariates associated with the exposures and that the exposure is exogenous. A visual schematic of this model is included below in eFigure 1, the counts and percentages of participants in the exposure group at each timepoint is included in eTable 2, and the prevalence of the outcome variables over time stratified by exposure group is included in eTable 3.

**eFigure 1.** Schematic of Generalized Estimating Equation Model



**eTable 2. Prevalence of Exposure Over Time**

|                         | Baseline | 3 months | 6 months | 12 months |
|-------------------------|----------|----------|----------|-----------|
| N                       | 104      | 84       | 84       | 65        |
| <b>Exposure (no.,%)</b> |          |          |          |           |
| PB/GAH                  | 7 (7%)   | 44 (52%) | 59 (71%) | 57 (89%)  |
| None                    | 97(93%)  | 41 (48%) | 24 (29%) | 7 (11%)   |

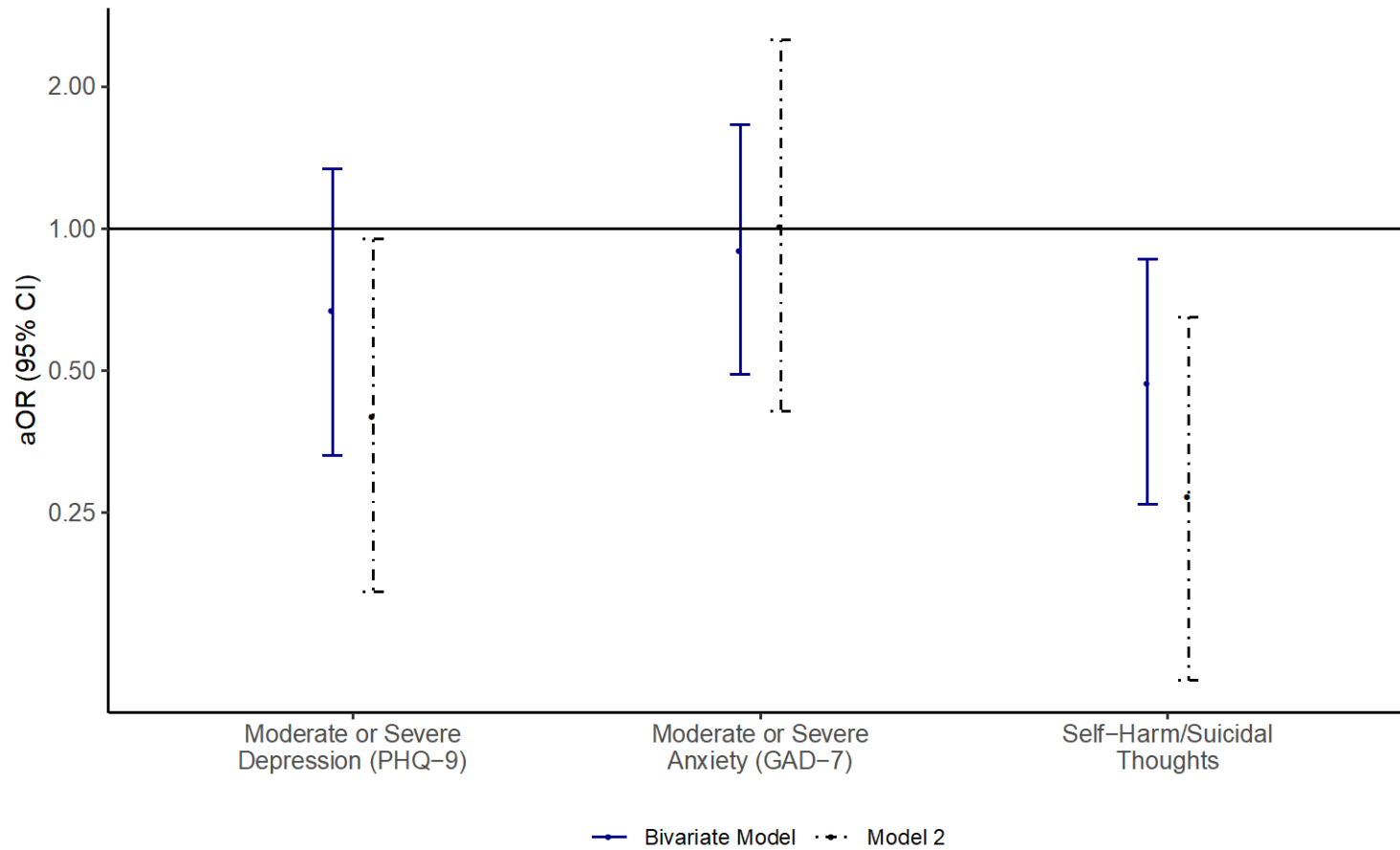
**eTable 3. Prevalence of Outcomes Over Time by Exposure Group**

| Time Point:                    | Baseline |          | 3 Months |          | 6 Months |          | 12 Month |         |
|--------------------------------|----------|----------|----------|----------|----------|----------|----------|---------|
| Exposure:                      | PB/GAH   | None     | PB/GAH   | None     | PB/GAH   | None     | PB/GAH   | None    |
| N                              | 7        | 92       | 44       | 38       | 59       | 24       | 57       | 6       |
| <b>Outcomes (no.,%)</b>        |          |          |          |          |          |          |          |         |
| Moderate to Severe Depression  | 4 (57%)  | 54 (59%) | 24 (55%) | 29 (76%) | 33 (56%) | 13 (54%) | 32 (56%) | 5 (83%) |
| Moderate to Severe Anxiety     | 4 (57%)  | 47 (51%) | 23 (52%) | 23 (61%) | 28 (48%) | 10 (42%) | 29 (51%) | 4 (67%) |
| Self-harm or Suicidal Thoughts | 3 (43%)  | 41 (45%) | 13 (30%) | 21 (55%) | 25 (42%) | 11 (46%) | 21 (37%) | 5 (83%) |

*There were a small number of youth who did not complete the PHQ-9 or GAD-7 on each survey: 4 youth at baseline, 3 youth at 3 months, and 1 youth at 12 months.*

**eFigure 2.** Association Between Receipt of Gender-Affirming Hormones or Puberty Blockers and Mental Health Outcomes

Associations with moderate or severe depression, anxiety, and self-harm/suicidal thoughts are estimated from bivariate and multivariable GEE models



### III. E-Values

#### A. Calculation

The E-value is a relatively new measure related to the evidence for causality that can be used to assess the robustness of observational study results to unmeasured confounding.<sup>2</sup> It is defined as the “minimum strength of association, on the risk ratio scale, that an unmeasured confounder would need to have with both the treatment and outcome to explain away a treatment– outcome association.”<sup>3</sup> Based on the work of VanderWeele et al.<sup>3</sup> the following equations can be used to estimate the E-value for an odds ratio (OR) when the outcome is common (i.e., 15% at the end of follow-up) and when the estimated OR is less than one:

$$\text{Letting } RR^* = 1/\sqrt{\text{OR}}$$
$$\text{E-value} = RR^* + \sqrt{RR^* \times (RR^* - 1)}$$

Applying these equations, we obtain the following E-values:

| <b>eTable 4.</b> E-Value Calculation for Association Between Puberty Blockers or Gender-Affirming Hormones and Mental Health Outcomes |                               |                                     |                   |
|---|-------------------------------|-------------------------------------|-------------------|
| <b>Model</b>  | <b>Outcome</b>                | <b>Effect Estimate (OR [95%CI])</b> | <b>E-value</b>    |
| Model 2   | Moderate to Severe Depression | 0.40 (0.17, 0.95)                   | 2.56 (1.19, 4.28) |
| Model 2   | Suicidality                   | 0.27 (0.11, 0.65)                   | 3.25 (1.79, 5.48) |

#### B. Interpretation

We can interpret these findings to suggest that (1) the observed OR of 0.40 could be explained away by an unmeasured confounder that was associated with both the PB/GAH and the moderate to severe depression by a risk ratio of 2.56-fold each, above and beyond the measured confounders, but weaker confounding could not do so, and (2) the observed OR of 0.27 could be explained away by an unmeasured confounder that was associated with both the PB/GAH and the moderate to severe depression by a risk ratio of 3.25-fold each, above and beyond the measured confounders, but weaker confounding could not do so. This is evidence that our findings are robust to a moderate to high degree of unmeasured confounding, since “In the context of biomedical and social sciences research, effect sizes  $\geq 2$  or 3-fold occasionally occur but are not particularly common; a variable that affects both treatment *and* outcome each by 2- or 3-fold would likely be even less common.”<sup>3</sup>

In observational studies, unmeasured confounding and lack of exchangeability pose the greatest barrier to drawing causal inferences from observational cohort studies. In addition, there are notable pitfalls in overly relying on p-values for the interpreting the significance of results. For instance, studies with a large sample size often have the statistical power to precisely estimate associations and obtain very small p-values; the p-value may be made arbitrarily small by increasing the sample size, even for small effect sizes. In contrast, the E-value depends on the magnitude of the association; it cannot be made arbitrarily large simply by increasing the sample size. Thus, bias adjustments, such as calculating the E-value, assess robustness of study findings to unmeasured confounding, thereby offering an important supplement to p-values.

#### IV. Sensitivity Analyses

##### A. Disaggregated Exposure Variable

We separately examined the association of PB and GAH with the outcomes of interest, although we *a priori* did not anticipate being powered to detect statistically significant associations due to our small sample size and the relatively low proportion of youth who accessed PB (n=19).

| <b>eTable 5. Examining Association Between Puberty Blockers or Gender-Affirming Hormones and Mental Health Outcomes Separately</b> |   |                  |  |                  |  |                  |
|--|---|------------------|--|------------------|--|------------------|
| <b>A. Bivariate Models</b>   |   |                  |  |                  |  |                  |
|  | <b>Moderate or Severe Depression (PHQ-9 ≥ 10)</b> |                  | <b>Moderate or Severe Anxiety (GAD-7 ≥ 10)</b> |                  | <b>Any Self-harm/Suicidal Thoughts</b> |                  |
|  | aOR (95% CI)                                      | P                | aOR (95% CI)                                   | P                | aOR (95% CI)                           | P                |
| Gender-affirming hormones  | 0.75 (0.36, 1.59)                                 | 0.459            | 0.93 (0.49, 1.78)                              | 0.823            | 0.64 (0.35, 1.14)                      | 0.131            |
| Puberty blockers   | 0.52 (0.17, 1.59)                                 | 0.250            | 0.76 (0.29, 1.98)                              | 0.568            | 0.47 (0.13, 1.69)                      | 0.249            |
| <b>B. Multivariable Models (i.e. Model 2)</b>  |   |                  |  |                  |  |                  |
|  | <b>Moderate or Severe Depression (PHQ-9 ≥ 10)</b> |                  | <b>Moderate or Severe Anxiety (GAD-7 ≥ 10)</b> |                  | <b>Any Self-harm/Suicidal Thoughts</b> |                  |
|  | aOR (95% CI)                                      | P                | aOR (95% CI)                                   | P                | aOR (95% CI)                           | P                |
| GAH  | 0.40 (0.16, 1.01)                                 | 0.053            | 1.02 (0.44, 2.37)                              | 0.963            | 0.43 (0.18, 1.01)                      | 0.052            |
| Puberty blockers   | 0.52 (0.17, 1.58)                                 | 0.248            | 0.72 (0.26, 2.05)                              | 0.543            | 0.44 (0.11, 1.74)                      | 0.242            |
| Time (month)   |   |                  |  |                  |  |                  |
| Baseline   | ref   |                  | ref  |                  | ref                                    |                  |
| 3 months   | <b>3.34 (1.47, 7.62)</b>                          | <b>0.004</b>     | 1.55 (0.65, 3.67)                              | 0.324            | 1.52 (0.65, 3.57)                      | 0.333            |
| 6 months   | 1.89 (0.77, 4.64)                                 | 0.166            | 0.81 (0.31, 2.12)                              | 0.665            | 2.30 (1.00, 5.27)                      | 0.049            |
| 12 months  | 2.93 (0.93, 9.23)                                 | 0.067            | 0.99 (0.35, 2.78)                              | 0.983            | 2.25 (0.64, 7.99)                      | 0.208            |
| Mental Health & Substance Use at Baseline  |   |                  |  |                  |  |                  |
| Moderate or Severe Depression (PHQ-9 ≥ 10)   | <b>18.2 (8.26, 39.9)</b>                          | <b>&lt;0.001</b> | NA   |                  | NA                                     |                  |
| Moderate or Severe Anxiety (GAD-7 ≥ 10)  | <b>4.17 (1.97, 8.84)</b>                          | <b>&lt;0.001</b> | <b>12.3 (6.16, 24.5)</b>                       | <b>&lt;0.001</b> | NA                                     |                  |
| Self-Harm/Suicidal Thoughts  | NA  |                  | NA   |                  | <b>22.6 (11.6, 44.3)</b>               | <b>&lt;0.001</b> |
| Any substance use  | <b>3.21 (1.47, 7.01)</b>                          | <b>0.003</b>     | <b>2.19 (1.08, 4.45)</b>                       | <b>0.031</b>     | 1.95 (0.99, 3.83)                      | 0.053            |
| Resilience at Baseline (CD-RISC ≥ 22.5) <sup>1</sup>   | NA  |                  | <b>0.47 (0.23, 0.94)</b>                       | <b>0.033</b>     | NA                                     |                  |



**B. Restricting Analysis to Youth Age 13-17 Years Old**

We restricted our analysis to minor youth age 13-17 (n=90), since they were subject to different laws related to consent and pre-requisite mental health assessments.

**eTable 6.** Bivariate Model Restricted to Youths Ages 13 to 17 Years

|  | Moderate or Severe Depression (PHQ-9 ≥ 10) <sup>1</sup> |                  | Moderate or Severe Anxiety (GAD-7 ≥ 10) <sup>2</sup> |                  | Any Self-harm/Suicidal Thoughts <sup>3</sup> |                  |
|--|---|------------------|--|------------------|--|------------------|
|  | aOR (95% CI)  | P                | aOR (95% CI)   | P                | aOR (95% CI)                                 | P                |
| GAH/Puberty blockers                                 | 0.75 (0.35, 1.63)                                       | 0.473            | 0.79 (0.41, 1.53)                                    | 0.486            | <b>0.47 (0.24, 0.94)</b>                     | <b>0.033</b>     |
| Time   |   |                  |  |                  |  |                  |
| Baseline   | ref   |                  | ref  |                  | ref  |                  |
| 3 months   | <b>2.55 (1.26, 5.17)</b>                                | <b>0.010</b>     | 1.19 (0.54, 2.62)                                    | 0.659            | 1.22 (0.56, 2.68)                            | 0.615            |
| 6 months   | 1.15 (0.48, 2.75)                                       | 0.758            | 0.82 (0.39, 1.71)                                    | 0.596            | 1.29 (0.61, 2.73)                            | 0.499            |
| 12 months  | 1.37 (0.48, 3.94)                                       | 0.557            | 0.84 (0.37, 1.90)                                    | 0.680            | 0.81 (0.33, 2.00)                            | 0.649            |
| Gender   |   |                  |  |                  |  |                  |
| Transgender male or male                             | ref   |                  | ref  |                  | ref  |                  |
| Transgender female or female                         | 1.11 (0.48, 2.55)                                       | 0.803            | 1.30 (0.60, 2.82)                                    | 0.499            | 1.37 (0.54, 3.46)                            | 0.511            |
| Non-binary or genderfluid                            | <b>3.12 (1.01, 9.58)</b>                                | <b>0.047</b>     | 2.29 (0.55, 9.56)                                    | 0.256            | <b>3.86 (1.11, 13.4)</b>                     | <b>0.033</b>     |
| Race and ethnicity                                   |   |                  |  |                  |  |                  |
| White  | ref   |                  | ref  |                  | ref  |                  |
| Black, Indigenous, and Persons of Color              | 1.19 (0.51, 2.75)                                       | 0.691            | 0.77 (0.38, 1.56)                                    | 0.468            | 0.82 (0.44, 1.54)                            | 0.541            |
| Age  |   |                  |  |                  |  |                  |
| 13-15  | ref   |                  | ref  |                  | ref  |                  |
| 16-17  | 1.19 (0.51, 2.75)                                       | 0.691            | 0.63 (0.29, 1.39)                                    | 0.252            | 0.86 (0.44, 1.68)                            | 0.657            |
| Mental Health & Substance Use at Baseline            |   |                  |  |                  |  |                  |
| Moderate or Severe Depression (PHQ-9 ≥ 10)           | <b>31.0 (14.1, 68.3)</b>                                | <b>&lt;0.001</b> | 2.18 (0.96, 4.94)                                    | 0.063            | 1.23 (0.57, 2.67)                            | 0.593            |
| Moderate or Severe Anxiety (GAD-7 ≥ 10)              | <b>4.97 (2.17, 11.36)</b>                               | <b>&lt;0.001</b> | <b>14.0 (6.76, 29.1)</b>                             | <b>&lt;0.001</b> | 1.57 (0.80, 3.1)                             | 0.193            |
| Self-Harm/Suicidal Thoughts                          | 1.26 (0.57, 2.78)                                       | 0.572            | 1.61 (0.76, 3.40)                                    | 0.215            | <b>18.7 (9.72, 35.9)</b>                     | <b>&lt;0.001</b> |
| Receiving mental health therapy                      | 1.70 (0.72, 4.05)                                       | 0.228            | 0.72 (0.32, 1.59)                                    | 0.411            | 0.70 (0.30, 1.63)                            | 0.412            |
| Any substance use                                    | <b>4.51 (1.94, 10.49)</b>                               | <b>&lt;0.001</b> | 1.83 (0.86, 3.88)                                    | 0.114            | <b>2.47 (1.21, 5.03)</b>                     | <b>0.013</b>     |
| Tension with Caregivers                              | <b>2.59 (1.08, 6.22)</b>                                | <b>0.032</b>     | 1.33 (0.62, 2.86)                                    | 0.469            | 1.53 (0.81, 2.89)                            | 0.193            |
| Resilience at Baseline (CD-RISC ≥ 22.5) <sup>4</sup> | 0.88 (0.40, 1.89)                                       | 0.734            | <b>0.42 (0.21, 0.87)</b>                             | <b>0.019</b>     | 0.70 (0.34, 1.43)                            | 0.329            |

| <b>eTable 7. Multivariable Model Restricted to 90 Youths Ages 13 to 17 Years</b>                    |   |                  |  |                  |  |                  |  |
|---|---|------------------|--|------------------|--|------------------|--|
| <b>A. Model 1 measuring temporal trends in mental health outcomes</b>                               |   |                  |  |                  |  |                  |  |
|   | <b>Moderate or Severe Depression (PHQ-9 ≥ 10)</b> |                  | <b>Moderate or Severe Anxiety (GAD-7 ≥ 10)</b> |                  | <b>Any Self-harm/Suicidal Thoughts</b> |                  |  |
|   | aOR (95% CI)                                      | P                | aOR (95% CI)                                   | P                | aOR (95% CI)                           | P                |  |
| Time (month)  |   |                  |  |                  |  |                  |  |
| Baseline  | ref   |                  | ref  |                  | ref                                    |                  |  |
| 3 months  | <b>2.83 (1.25, 6.44)</b>                          | <b>0.013</b>     | 1.22 (0.54, 2.78)                              | 0.634            | 1.19 (0.53, 2.66)                      | 0.672            |  |
| 6 months  | 1.12 (0.42, 3.00)                                 | 0.822            | 0.83 (0.38, 1.80)                              | 0.638            | 1.27 (0.59, 2.75)                      | 0.538            |  |
| 12 months   | 1.19 (0.37, 3.87)                                 | 0.767            | 0.85 (0.37, 1.93)                              | 0.692            | 0.76 (0.30, 1.93)                      | 0.558            |  |
| Mental Health & Substance Use at Baseline   |   |                  |  |                  |  |                  |  |
| Moderate or Severe Depression (PHQ-9 ≥ 10)  | <b>24.1 (9.96, 58.2)</b>                          | <b>&lt;0.001</b> | NA   |                  | NA                                     |                  |  |
| Moderate or Severe Anxiety (GAD-7 ≥ 10)   | <b>3.80 (1.82, 7.96)</b>                          | <b>&lt;0.001</b> | <b>12.7 (6.11, 26.3)</b>                       | <b>&lt;0.001</b> | NA                                     |                  |  |
| Self-Harm/Suicidal Thoughts   | NA  |                  | NA   |                  | <b>20.9 (10.7, 40.9)</b>               | <b>&lt;0.001</b> |  |
| Any substance use   | <b>3.41 (1.41, 8.25)</b>                          | <b>0.006</b>     | 2.01 (0.93, 4.37)                              | 0.077            | <b>2.50 (1.23, 5.10)</b>               | <b>0.012</b>     |  |
| Resilience at Baseline (CD-RISC ≥ 22.5) <sup>1</sup>  | NA  |                  | <b>0.40 (0.19, 0.83)</b>                       | <b>0.015</b>     | NA                                     |                  |  |
| <b>B. Model 2 measuring the association between GAH/puberty blockers and mental health outcomes</b> |   |                  |  |                  |  |                  |  |
|   | <b>Moderate or Severe Depression (PHQ-9 ≥ 10)</b> |                  | <b>Moderate or Severe Anxiety (GAD-7 ≥ 10)</b> |                  | <b>Any Self-harm/Suicidal Thoughts</b> |                  |  |
|   | aOR (95% CI)                                      | P                | aOR (95% CI)                                   | P                | aOR (95% CI)                           | P                |  |
| GAH/Puberty blockers  | 0.51 (0.19, 1.37)                                 | 0.182            | 0.84 (0.29, 2.40)                              | 0.745            | <b>0.32 (0.12, 0.88)</b>               | <b>0.027</b>     |  |
| Time (month)  |   |                  |  |                  |  |                  |  |
| Baseline  | ref   |                  | ref  |                  | ref                                    |                  |  |
| 3 months  | <b>3.79 (1.47, 9.78)</b>                          | <b>0.006</b>     | 1.32 (0.49, 3.53)                              | 0.581            | 1.93 (0.76, 4.88)                      | 0.165            |  |
| 6 months  | 1.73 (0.59, 5.06)                                 | 0.315            | 0.93 (0.30, 2.91)                              | 0.905            | <b>2.58 (1.02, 6.57)</b>               | <b>0.046</b>     |  |
| 12 months   | 2.14 (0.53, 8.73)                                 | 0.287            | 0.98 (0.27, 3.58)                              | 0.979            | 1.99 (0.52, 7.66)                      | 0.317            |  |
| Mental Health & Substance Use at Baseline   |   |                  |  |                  |  |                  |  |
| Moderate or Severe Depression (PHQ-9 ≥ 10)  | <b>24.3 (9.92, 59.3)</b>                          | <b>&lt;0.001</b> | NA   |                  | NA                                     |                  |  |
| Moderate or Severe Anxiety (GAD-7 ≥ 10)   | <b>4.01 (1.85, 8.69)</b>                          | <b>&lt;0.001</b> | <b>12.7 (6.11, 26.5)</b>                       | <b>&lt;0.001</b> | NA                                     |                  |  |
| Self-Harm/Suicidal Thoughts   | NA  |                  | NA   |                  | <b>24.3 (12.2, 48.2)</b>               | <b>&lt;0.001</b> |  |
| Any substance use   | <b>3.18 (1.34, 7.55)</b>                          | <b>0.009</b>     | 1.98 (0.91, 4.32)                              | 0.085            | <b>2.33 (1.15, 4.73)</b>               | <b>0.019</b>     |  |
| Resilience at Baseline (CD-RISC ≥ 22.5) <sup>1</sup>  | NA  |                  | <b>0.40 (0.19, 0.83)</b>                       | <b>0.015</b>     | NA                                     |                  |  |

### C. Dichotomous Outcome for Depression Based on the PHQ-8

We conducted sensitivity analyses using the PHQ-8 score,<sup>4</sup> which is equivalent to the PHQ-9 with item-9 regarding self-harm/suicidal thoughts removed. We conducted these analyses in order to determine whether item-9 was driving any associations between moderate to severe depression since we analyzed self-harm/suicidal thoughts as a separate outcome. For these analyses we define moderate or severe depression as a PHQ-8 score  $\geq 10$ .

| <b>eTable 8.</b> Sensitivity Analyses Using Patient Health Questionnaire 8-item Scale Score of 10 or Greater for Moderate to Severe Depression |  |                          |                  |                          |                  |
|--|--|--------------------------|------------------|--------------------------|------------------|
|  |  | <b>Model 1</b>           |                  | <b>Model 2</b>           |                  |
|  |  | aOR (95% CI)             | P                | aOR (95% CI)             | P                |
| Puberty blockers or Gender-affirming hormones  |  | <b>0</b>                 | <b>0.039</b>     | <b>0.38 (0.15, 0.98)</b> | <b>0.044</b>     |
| Time (month)   |  |                          |                  |                          |                  |
| Baseline   |  | ref                      |                  | ref                      |                  |
|  | 3 months   | <b>2.56 (1.07, 6.09)</b> | <b>0.034</b>     | <b>3.95 (1.52, 10.3)</b> | <b>0.005</b>     |
|  | 6 months   | 0.63 (0.27, 1.44)        | 0.269            | 1.16 (0.45, 2.99)        | 0.753            |
|  | 12 months  | 0.99 (0.31, 3.16)        | 0.990            | 2.23 (0.65, 7.68)        | 0.205            |
| Mental Health & Substance Use at Baseline  |  |                          |                  |                          |                  |
|  | Moderate or Severe Depression (PHQ-9 $\geq 10$ )           | <b>22.5 (8.93, 56.6)</b> | <b>&lt;0.001</b> | <b>23.3 (9.07, 59.7)</b> | <b>&lt;0.001</b> |
|  | Moderate or Severe Anxiety (GAD-7 $\geq 10$ )              | <b>4.31 (2.15, 8.67)</b> | <b>&lt;0.001</b> | <b>4.57 (2.22, 9.4)</b>  | <b>&lt;0.001</b> |
|  | Self-Harm/Suicidal Thoughts                                | NA                       |                  | NA                       |                  |
|  | Any substance use  | <b>4.3 (1.79, 10.29)</b> | <b>0.001</b>     | <b>4.08 (1.7, 9.81)</b>  | <b>0.002</b>     |
|  | Resilience at Baseline (CD-RISC $\geq 22.5$ ) <sup>1</sup> | NA                       |                  | NA                       |                  |

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