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| **Supplemental Table 1. Sensitivity analyses: the effect of knowledge of HIV status on depressive symptoms and likely depression.**  |
| **Knowledge of HIV status2** | **Depressive symptoms1**  | **Likely depression1** |
| **Uganda** | **Zambia** | **Uganda** | **Zambia** |
|  | ***IRR (95% CI)*** | ***p*** | ***IRR (95% CI)*** | ***p*** | ***OR (95% CI)*** | ***p*** | ***OR (95% CI)*** | ***p*** |
| ***1. Poisson and logistic regression models*** |  |  |  |  |
| *Unknown* | *ref* |  | *ref* |  | *ref* |  | *ref* |  |
| *HIV-negative* | 0.89 (0.81 to 0.97) | 0.008 | 0.73 (0.63 to 0.84) | <0.001 | 0.44 (0.18 to 1.06) | 0.07 | 0.11 (0.04 to 0.30) | <0.001 |
| *HIV-positive* | 0.87 (0.79 to 0.96) | 0.007 | 0.75 (0.67 to 0.85) | <0.001 | 0.92 (0.35 to 2.40) | 0.86 | 0.17 (0.05 to 0.53) | 0.002 |
|  | ***MD (95% CI)*** | ***p*** | ***MD (95% CI)*** | ***p*** | ***PP (95% CI)*** | ***p*** | ***PP (95% CI)*** | ***p*** |
| ***2. Among those who reported testing since start of study*** |  |  |  |  |
| *Unknown* | *ref* |  | *ref* |  | *ref* |  | *ref* |  |
| *HIV-negative* | -1.13 (-1.86 to -0.39) | 0.003 | -1.91 (-2.98 to -0.83) | 0.001 | -7.2 (-15.0 to 0.7) | 0.07 | -14.9 (-23.3 to -6.6) | 0.001 |
| *HIV-positive* | -0.94 (-1.79 to -0.09) | 0.03 | -2.10 (-3.19 to -1.00) | <0.001 | 0.2 (-9.0 to 9.4) | 0.96 | -13.6 (-23.1 to -4.0) | 0.006 |
| ***3. Additionally adjusted for inconsistent condom use with clients3*** |  |  |  |  |
| *Unknown* | *ref* |  | *ref* |  | *ref* |  | *ref* |  |
| *HIV-negative* | -1.01 (-1.74 to -0.29) | 0.007 | -1.61 (-2.71 to -0.52) | 0.004 | -6.7 (-14.4 to 1.0) | 0.09 | -13.6 (-21.9 to -5.4) | 0.001 |
| *HIV-positive* | -0.92 (-1.72 to -0.12) | 0.02 | -1.81 (-2.94 to -0.68) | 0.002 | -0.0 (-8.7 to 8.6) | 1.00 | -12.7 (-22.7 to -2.8) | 0.01 |
| **Abbreviations:** female sex worker (FSW), incidence rate ratio (IRR), odds ratio (OR), mean difference (MD), percentage point change (PP), confidence interval (CI), p-value (*p*)Effect size estimates were measured using linear probability models with individual fixed effects and fixed effects for round of data collection and calendar month. Standard errors were clustered at the level of the peer educator. 1Measured using the PHQ-9 scale, a 0-27 point scale where scores >=10 are often categorized as depressed. 2Participants were asked to report the likelihood they currently had HIV on a 1-10 scale: HIV-negative status (1-3 responses), Unknown HIV status (4-7 response); HIV-positive status (8-10 responses).3Categorized as not using condoms with at least one client on an average working night.  |

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| **Supplemental Table 2. Subgroup analyses: the effect of knowledge of HIV status on depressive symptoms and likely depression.**  |
| **Knowledge of HIV status2** | **Depressive symptoms1**  | **Likely depression1** |
| **Uganda** | **Zambia** | **Uganda** | **Zambia** |
|  | ***MD (95% CI)*** | ***p*** | ***MD (95% CI)*** | ***p*** | ***PP (95% CI)*** | ***p*** | ***PP (95% CI)*** | ***p*** |
| ***1a. Among those randomized to the HIV self-testing intervention arm*** |  |  |  |  |  |
| *Unknown* | *ref* |  | *ref* |  | *ref* |  | *ref* |  |
| *HIV-negative* | -0.79 (-1.64 to 0.07) | 0.07 | -1.82 (-3.24 to -0.39) | 0.01 | -4.5 (-13.9 to 4.9) | 0.35 | -15.8 (-25.8 to -5.7) | 0.002 |
| *HIV-positive* | -0.66 (-1.56 to 0.23) | 0.15 | -2.43 (-3.84 to -1.01) | 0.001 | -0.4 (-10.9 to 10.1) | 0.94 | -15.3 (-27.6 to -3.1) | 0.01 |
| ***1b. Among those randomized to standard of care HIV testing services***  |  |  |  |  |
| *Unknown* | *ref* |  | *ref* |  | *ref* |  | *ref* |  |
| *HIV-negative* | -1.34 (-2.65 to -0.3) | 0.05 | -1.50 (-3.09 to 0.08) | 0.06 | -11.0 (-23.8 to 1.9) | 0.09 | -10.7 (-25.4 to 3.9) | 0.15 |
| *HIV-positive* | -1.53 (-3.20 to 0.13) | 0.07 | -0.45 (-2.11 to 1.19) | 0.58 | 0.2 (-15.4 to 15.8) | 0.98 | -8.2 (-25.0 to 8.7) | 0.34 |
| **Abbreviations:** female sex worker (FSW), mean difference (MD), percentage point change (PP), confidence interval (CI), p-value (*p*)Effect size estimates were measured using linear probability models with individual fixed effects and fixed effects for round of data collection and calendar month. Standard errors were clustered at the level of the peer educator. 1Measured using the PHQ-9 scale, a 0-27 point scale where scores >=10 are often categorized as depressed. 2Participants were asked to report the likelihood they currently had HIV on a 1-10 scale: HIV-negative status (1-3 responses), Unknown HIV status (4-7 response); HIV-positive status (8-10 responses). |