**Supplemental Digital Content 3**: Prevalent depression and suicidal ideation at the HPTN 074 study entry (n=502)

	Indonesia	Ukraine	Vietnam	Overall
	(n=121)	(n=187)	(n=194)	(n=502)
Moderate to severe depression				
Events	17	105	28	150
Estimated prevalence (95% CI)	14% (8, 20)	56% (49, 63)	14% (9, 19)	30% (26, 34)
PHQ-9 depression score				
Median (Q1, Q3)	4 (3, 7)	10 (7, 15)	5 (2, 8)	6 (3, 11)
Mean (SD)	5 (4.1)	11 (5.7)	5 (4.1)	7 (5.4)
Min, Max	0, 22	0, 24	0, 24	0, 24
PHQ-9 categories, n (%)				
No depression (0 to 4)	62 (51)	30 (16)	95 (49)	187 (37)
Mild depression (5 to 9)	42 (35)	52 (28)	71 (37)	165 (33)
Moderate depression (10 to 14)	13 (11)	58 (31)	23 (12)	94 (19)
Severe depression (15 to 27)	4 (3)	47 (25)	5 (3)	56 (11)

Suicidal thoughts or self-harm, n (%)

Not at all	113 (93)	139 (74)	193 (>99)	445 (89)	
Several days	8 (7)	39 (21)	1 (<1)	48 (10)	
More than half of the days	0	5 (3)	0	5 (1)	
Nearly every day	0	4 (2)	0	4 (<1)	

Suicidal thoughts or self-harm (passive or active) were measured using item 9 of PHQ-9.

Among 57 participants who reported thoughts of death or self-harm at baseline, D+ was co-indicated among 47: 1/1 (100%) in Vietnam, 3/8 (38%) in Indonesia, and 43/48 (90%) in Ukraine. All 10 of 57 (18%) participants with thoughts of death or self-harm and not classified as depressed had PHQ-9 scores ranging from 6-9; each had reported thoughts of death or self-harm "several days" over the 2 weeks before baseline.