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| **Supplementary table S1. World Mental Health (WMH) sample characteristics by World Bank income categories, and sample for psychotic experiences (PEs)** |
| **Country by income category** |  | **Sample characteristics**  | **Field dates** | **Age range** | **Sample size** | **Response rate (%)**b |
| **Surveya** | **Part I** | **PEs sample** |
| **Low/ lower-middle-income countries** |
| Colombia | NSMH | All urban areas of the country | 2003 | 18-65 | 4426 | 722 | 87·7 |
| Iraq | IMHS | Nationally representative | 2006-7 | 18-96 | 4332 | 4329 | 95·2 |
| Peru | EMSMP | 5 urban areas (approximately 38% of the total national population) | 2004-5 | 18-65 | 3930 | 530 | 90·2 |
| PRCc  - Shenzhend | Shenzhen | Shenzhen metropolitan area | 2006-7 | 18-88 | 7132 | 2468 | 80·0 |
|  |  |  |  |  |  |  |  |
| **Upper-middle-income countries** |   |   |   |   |   |
| Mexico | M-NCS | All urban areas of the country | 2001-2 | 18-65 | 5782 | 715 | 76·6 |
| Romania | RMHS | Nationally representative | 2005-6 | 18-96 | 2357 | 2357 | 70·9 |
|  |  |  |  |  |  |  |  |
| **High-income countries** |   |   |   |   |   |
| Argentina | AMHES | Nationally representative  | 2015 | 18-98 | 3927 | 2109 | 77·3 |
| Belgium | ESEMeD | Nationally representative  | 2001-2 | 18-95 | 2419 | 319 | 50·6 |
| France | ESEMeD | Nationally representative | 2001-2 | 18-97 | 2894 | 301 | 45·9 |
| Germany | ESEMeD | Nationally representative  | 2002-3 | 18-95 | 3555 | 408 | 57·8 |
| Italy | ESEMeD | Nationally representative  | 2001-2 | 18-100 | 4712 | 617 | 71·3 |
| New Zealandd | NZMHS | Nationally representative | 2003-4 | 18-98 | 12790 | 7263 | 73·3 |
| Portugal | NMHS | Nationally representative | 2008-9 | 18-81 | 3849 | 2053 | 57·3 |
| Spain | ESEMeD | Nationally representative | 2001-2 | 18-98 | 5473 | 1159 | 78·6 |
| The Netherlands | ESEMeD | Nationally representative  | 2002-3 | 18-95 | 2372 | 348 | 56·4 |
| The United States | NCS-R | Nationally representative | 2002-3 | 18-99 | 9282 | 2304 | 70·9 |
|   |   |   |   |   |   |   |   |
| **All countries combined** |  |   |   |   | **79232** | **28002** | **71·3** |
| a **NSMH** (The Colombian National Study of Mental Health); **IMHS** (Iraq Mental Health Survey); **EMSMP** (La Encuesta Mundial de Salud Mental en el Peru); **M-NCS** (The Mexico National Comorbidity Survey); **RMHS** (Romania Mental Health Survey); **AMHES** (Argentina Mental Health Epidemiologic Survey; **ESEMeD** (The European Study Of The Epidemiology Of Mental Disorders); **NZMHS** (New Zealand Mental Health Survey); **NMHS** (Portugal National Mental Health Survey); **NCS-R** (The US National Comorbidity Survey Replication). |
| b The response rate is calculated as the ratio of the number of households in which an interview was completed to the number of households originally sampled, excluding from the denominator households known not to be eligible either because of being vacant at the time of initial contact or because the residents were unable to speak the designated languages of the survey. The weighted average response rate is 71·3%.  |
| c People's Republic of China. |  |  |
| d For the purposes of cross-national comparisons we limit the sample to those 18+. |   |   |

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| **Supplementary table S2a. Six CIDI Psychotic experiences types in six European (ESEMeda) sites (Belgium, France, Germany, Italy, Netherlands, Spain)** |
| **Item** | **Type** | **Description** |
| **A. Saw a vision** | **1** | Did you ever see something that wasn’t really there that other people could not see? Please do not include any times when you were dreaming or half-asleep or under the influence of alcohol or drugs.  |
| **B. Heard voices** | **2** | Did you ever hear things that other people said did not exist, like strange voices coming from inside your head talking to you or about you, or voices coming out of the air when there was no one around. Please do not include any times when you were dreaming or half-asleep or under the influence of alcohol or drugs.  |
| **C. Thought insertion** | **3** | Did you ever believe that some mysterious force was inserting many different strange thoughts -- that were definitely not your own thoughts – directly into your head by means of x-rays or laser beams or other methods?  |
| **D. Mind control/passivity** | **4** | Did you ever feel that your mind had been taken over by strange forces with laser beams or other methods that were making you do things you did not choose to do. Again, do not include times when you were dreaming or under the influence of alcohol or drugs.  |
| **E. Ideas of reference** | **5** | Did you ever believe that some strange force was trying to communicate directly with you by sending special signs or signals that you could understand but that no one else could understand. Sometimes this happens by special signs coming through the radio or television.  |
| **F. Plot to harm/follow** | **6** | Did you ever believe that there was an unjust plot going on to harm you or to have people follow you that your family and friends did not believe existed?  |
| a ESEMeD = European Study of the Epidemiology of Mental Disorders |

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| **Supplementary table S2b. Six CIDI Psychotic experiences types in 10 non-ESEMed sites (People’s Republic of China, Colombia, Mexico, Iraq, Peru, Portugal, Romania, USA, New Zealand, and Argentina)** |
| **Item** | **Type** | **Description** |
| **A. Saw a vision** | **1** | Did you ever see something that other people who were there could not see.  |
| **1a** | Did this every happen when you were not dreaming, not half-asleep, and not under the influence of alcohol or drugs? |
| **B. Hearing voices** | **2** | Did you ever hear things that other people said did not exist, like strange voices coming from inside your head talking to you or about you, or voices coming out of the air when there was no one around. |
| **2a** | Did this every happen when you were not dreaming, not half-asleep, and not under the influence of alcohol or drugs? |
| **C. Thought insertion** | **3** | Did you ever believe that some mysterious force was inserting many different strange thoughts -- that were definitely not your own thoughts – directly into your head by means of x-rays or laser beams or other methods?  |
| **3a** | Did this every happen when you were not dreaming, not half-asleep, and not under the influence of alcohol or drugs? |
| **D. Mind control/passivity** | **4** | Did you ever feel that your mind had been taken over by strange forces with laser beams or other methods that were making you do things you did not choose to do.  |
| **4a** | Did this every happen when you were not dreaming, not half-asleep, and not under the influence of alcohol or drugs? |
| **E. Ideas of reference** | **5** | Did you ever believe that some strange force was trying to communicate directly with you by sending special signs or signals that you could understand but that no one else could understand. Sometimes this happens by special signs coming through the radio or television.  |
| **5a** | Did this every happen when you were not dreaming, not half-asleep, and not under the influence of alcohol or drugs? |
| **F. Plot to harm/follow** | **6** | Did you ever believe that there was an unjust plot going on to harm you or to have people follow you that your family and friends did not believe existed? |
| **6a** | Did this every happen when you were not dreaming, not half-asleep, and not under the influence of alcohol or drugs? |
| Note: For the assessment of psychotic experiences we included items 1a, 2a, 3a, 4a, 5a, and 6a. Similarly for the assessment of hallucination experiences, we included types 1a and 2a, and for the assessment of delusional experiences we included types 3a, 4a, 5a, and 6a. |

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| **Supplementary table S2c. 21 DSM-IV mental disorders across 16 WMH sites** |
| 1. **Mood disorders**
 | Major depressive disorder |
|  | Bipolar disorder (Bipolar I, II, Subthreshold) |
| 1. **Anxiety disorders**
 | Panic disorder |
|  | Generalized anxiety disorder |
|  | Specific phobia |
|  | Social phobia |
|  | Agoraphobia without panic |
|  | Post-traumatic stress disorder |
|  | Separation anxiety disorder (Child) |
|  | Separation anxiety disorder (Adult) |
| 1. **Behaviour disorders**
 | Intermittent explosive disorder |
|  | Attention deficit disorder |
|  | Oppositional defiant disorder |
|  | Conduct disorder |
| 1. **Eating disorders**
 | Anorexia nervosa |
|  | Bulimia nervosa |
|  | Binge eating disorder |
| 1. **Substance-use disorders**
 | Alcohol abuse |
|  | Alcohol dependence |
|  | Drug abuse |
|  | Drug dependence |

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| **Supplementary table S3a. Associations between temporally prior psychotic experiences (PEs) and the subsequent onset of general medical conditions (GMCs) with additional adjustment for smoking history** |
| **Type of GMCs** | **Any PE** |   | **Number of PE types** |   | **PE Frequency metric** |
|  | **Exactly 1 PE type** | **Exactly 2 PE types** | **3 or more PE types** | **Joint significance of the 3 number-of-PE type measures** |  | **> 0·3 episodes/year** |
| **OR** | **(95% CI)** |  | **OR** | **(95% CI)** | **OR** | **(95% CI)** | **OR** | **(95% CI)** | **χ23** | **[p-value]** |  | **OR** | **(95% CI)** |
| **I. No adjustment for antecedent mental disordersa** |  |  |  |  |  |  |  |  |  |
| Arthritis | 1·7\* | (1·5-2·0) |   | 1·6\* | (1·3-2·0) | 2·1\* | (1·4-3·0) | 2·3\* | (1·4-3·8) |  χ23 = 48·8\* | P <·001 |   | 1·8\* | (1·3-2·3) |
| Back or neck pain | 1·7\* | (1·5-2·0) |   | 1·6\* | (1·4-1·9) | 1·9\* | (1·3-2·8) | 2·2\* | (1·4-3·5) |  χ23 = 49·6\* | P <·001 |   | 1·9\* | (1·5-2·4) |
| Frequent or severe headaches | 1·7\* | (1·5-2·0) |   | 1·6\* | (1·3-2·0) | 1·7\* | (1·2-2·4) | 3·1\* | (2·1-4·7) |  χ23 = 69·9\* | P <·001 |   | 2·3\* | (1·8-2·9) |
| Other chronic pain | 2·3\* | (1·8-2·9) |   | 2·1\* | (1·6-2·7) | 2·9\* | (1·7-5·0) | 2·1\* | (1·1-3·8) |  χ23 = 45·1\* | P <·001 |   | 2·2\* | (1·7-3·0) |
| Heart disease | 1·9\* | (1·4-2·4) |   | 1·7\* | (1·2-2·4) | 2·2\* | (1·4-3·4) | 3·2\* | (1·1-9·4) |  χ23 = 25·3\* | P <·001 |   | 2·2\* | (1·4-3·4) |
| High blood pressure | 1·4\* | (1·2-1·7) |   | 1·3\* | (1·0-1·6) | 1·8\* | (1·1-2·9) | 1·9 | (1·0-3·8) |  χ23 = 14·4\* | P = 0·002 |   | 1·6\* | (1·2-2·1) |
| Asthma | 1·3 | (1·0-1·7) |   | 1·2 | (0·8-1·7) | 1·6 | (1·0-2·7) | 1·1 | (0·5-2·4) |  χ23 = 4·4 | P = 0·223 |   | 1·8\* | (1·1-2·7) |
| Diabetes | 1·7\* | (1·2-2·3) |   | 1·9\* | (1·3-2·7) | 1·1 | (0·6-2·2) | 0·9 | (0·4-2·5) |  χ23 = 12·5\* | P = 0·006 |   | 2·3\* | (1·4-3·8) |
| Peptic ulcer | 1·8\* | (1·4-2·4) |   | 1·7\* | (1·2-2·3) | 1·4 | (0·8-2·5) | 5·8\* | (2·6-12·9) |  χ23 = 28·9\* | P <·001 |   | 1·9\* | (1·2-3·1) |
| Cancer | 1·1 | (0·8-1·5) |   | 1·1 | (0·8-1·6) | 1·1 | (0·5-2·4) | 1·8 | (0·7-4·5) |  χ23 = 2·0 | P = 0·573 |   | 1·4 | (0·9-2·2) |
| Other chronic lung diseases | 1·5 | (0·8-3·1) |   | 0·9 | (0·5-1·6) | 3·8\* | (1·3-11·1) | 3·0\* | (1·1-7·9) |  χ23 = 10·1\* | P = 0·017 |   | 1·2 | (0·5-2·8) |
| Stroke  | 1·4 | (0·9-2·3) |   | 1·4 | (0·8-2·3) | 1·9 | (0·7-5·5) | -c | -c | -c | -c |   | 1·8 | (0·7-4·4) |
|   |   |   |   |   |   |  |  |   |  |  |  |  |  |  |
| **II. Adjusted for antecedent mental disordersb** |  |  |  |  |  |  |  |   |   |
| Arthritis | 1·5\* | (1·3-1·8) |   | 1·5\* | (1·2-1·8) | 1·8\* | (1·4-2·4) | 1·6 | (0·9-2·9) |  χ23 = 33·2\* | P <·001 |   | 1·5\* | (1·1-2·0) |
| Back or neck pain | 1·5\* | (1·3-1·8) |   | 1·5\* | (1·2-1·8) | 1·7\* | (1·3-2·3) | 1·4 | (0·9-2·4) |  χ23 = 28·7\* | P <·001 |   | 1·6\* | (1·3-2·0) |
| Frequent or severe headaches | 1·5\* | (1·2-1·7) |   | 1·4\* | (1·2-1·8) | 1·4\* | (1·0-1·9) | 2·0\* | (1·3-3·1) |  χ23 = 28·0\* | P <·001 |   | 1·8\* | (1·4-2·3) |
| Other chronic pain | 1·8\* | (1·4-2·4) |   | 1·8\* | (1·4-2·3) | 2·2\* | (1·3-3·8) | 1·1 | (0·5-2·2) |  χ23 = 25·0\* | P <·001 |   | 1·7\* | (1·3-2·4) |
| Heart disease | 1·7\* | (1·3-2·2) |   | 1·6\* | (1·1-2·2) | 1·8\* | (1·1-3·1) | 2·7 | (0·9-7·9) |  χ23 = 14·0\* | P = 0·003 |   | 2·0\* | (1·2-3·1) |
| High blood pressure | 1·3\* | (1·1-1·5) |   | 1·2 | (1·0-1·5) | 1·5 | (1·0-2·4) | 1·5 | (0·8-2·9) |  χ23 = 7·8 | P = 0·050 |   | 1·4\* | (1·1-1·9) |
| Asthma | 1·2 | (0·9-1·6) |   | 1·1 | (0·8-1·6) | 1·5 | (0·9-2·4) | 0·9 | (0·4-2·0) |  χ23 = 2·6 | P = 0·456 |   | 1·6\* | (1·0-2·5) |
| Diabetes | 1·6\* | (1·1-2·2) |   | 1·8\* | (1·2-2·6) | 1·0 | (0·5-2·0) | 0·8 | (0·3-2·1) |  χ23 = 10·4\* | P = 0·015 |   | 2·1\* | (1·2-3·5) |
| Peptic ulcer | 1·5\* | (1·1-2·0) |   | 1·5\* | (1·0-2·0) | 1·2 | (0·7-2·0) | 4·0\* | (1·7-9·6) |  χ23 = 13·3\* | P = 0·004 |   | 1·6\* | (1·0-2·6) |
| Cancer | 1·0 | (0·8-1·4) |   | 1·0 | (0·7-1·5) | 1·0 | (0·4-2·1) | 1·4 | (0·6-3·6) |  χ23 = 0·6 | P = 0·899 |   | 1·3 | (0·8-2·0) |
| Other chronic lung diseases | 1·3 | (0·6-2·7) |   | 0·8 | (0·4-1·3) | 3·0 | (0·8-10·9) | 2·2 | (0·8-5·7) |  χ23 = 5·6 | P = 0·135 |   | 1·0 | (0·5-2·2) |
| Stroke  | 1·2 | (0·7-2·0) |   | 1·2 | (0·7-2·1) | 1·6 | (0·6-4·7) | -c | -c | -c | -c |   | 1·6 | (0·6-4·1) |
| OR, odds ratio; CI, Confidence interval |   |   |   |   |   |   |   |   |   |   |   |   |
| \*Significant at the .05 level, 2-sided test. |   |   |   |   |  |  |   |  |  |  |  |  |  |
| aPE (any PE, number of PE types and PE frequency metric) was used as a predictor of general medical condition outcomes in separate discrete-time survival models. These models control for age-cohorts, gender, person-year dummies, country, and smoking history. |
| bThese models additionally control for 21 antecedent mental disorders. See supplementary table S2c for the list of mental disorders. |
| cUnstable estimates due to small cell counts. |  |  |  |  |  |  |  |

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| **Supplementary table S3b. Associations between temporally prior general medical conditions (GMCs) and the subsequent onset of psychotic experiences (PEs) with additional adjustment for smoking history** |
|  |  | **Bivariate modela** |  | **Multivariate model (M1)b** |   | **Multivariate model (M2)c** |  | **Multivariate model (M3)d** |  | **Multivariate model (M4)e** |
|  | **OR** | **(95% CI)** |  | **OR** | **(95% CI)** |  | **OR** | **(95% CI)** |  | **OR** | **(95% CI)** |  | **OR** | **(95% CI)** |
| **I. Type of GMCs** |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Arthritis |   | 1·9\* | (1·5-2·5) |   | 1·4\* | (1·1-1·9) |   | - | - |   | 1·4\* | (1·0-2·0) |   | 1·4 | (1·0-2·0) |
| Back or neck pain |   | 1·9\* | (1·5-2·3) |   | 1·4\* | (1·1-1·8) |   | - | - |   | 1·4\* | (1·0-1·9) |   | 1·3 | (0·9-1·7) |
| Frequent or severe headaches |   | 2·1\* | (1·7-2·5) |   | 1·7\* | (1·4-2·1) |   | - | - |   | 1·7\* | (1·4-2·2) |   | 1·5\* | (1·2-1·9) |
| Other chronic pain |   | 2·6\* | (2·0-3·4) |   | 1·9\* | (1·5-2·5) |   | - | - |   | 2·0\* | (1·4-2·8) |   | 1·7\* | (1·2-2·4) |
| Heart disease |   | 1·5 | (0·9-2·4) |   | 1·0 | (0·6-1·7) |   | - | - |   | 1·1 | (0·6-1·8) |   | 1·0 | (0·6-1·7) |
| High blood pressure |   | 1·7\* | (1·2-2·3) |   | 1·3 | (1·0-1·9) |   | - | - |   | 1·4 | (1·0-2·0) |   | 1·3 | (0·9-1·9) |
| Asthma |   | 1·8\* | (1·4-2·3) |   | 1·7\* | (1·3-2·2) |   | - | - |   | 1·6\* | (1·2-2·2) |   | 1·6\* | (1·1-2·1) |
| Diabetes |   | 1·1 | (0·7-1·9) |   | 0·9 | (0·5-1·5) |   | - | - |   | 0·9 | (0·5-1·5) |   | 0·9 | (0·5-1·5) |
| Peptic ulcer |   | 1·7\* | (1·2-2·4) |   | 1·3 | (0·9-1·8) |   | - | - |   | 1·3 | (0·9-2·0) |   | 1·2 | (0·8-1·8) |
| Cancer |   | 1·5 | (0·9-2·6) |   | 1·2 | (0·7-2·1) |   | - | - |   | 1·3 | (0·8-2·2) |   | 1·2 | (0·7-2·1) |
| Other chronic lung diseases |   | 0·9 | (0·4-1·9) |   | 0·6 | (0·3-1·2) |   | - | - |   | 0·6 | (0·3-1·3) |   | 0·5 | (0·2-1·2) |
| Stroke  |   | 1·1 | (0·5-2·6) |   | 0·8 | (0·4-1·7) |   | - | - |   | 0·9 | (0·4-1·8) |   | 0·9 | (0·4-1·9) |
| **Joint significance of all GMCs,** **χ212 [p - value]** |   | N/A |   | χ212 = 68·4\*, p < ·001 |   | N/A |   | χ212 = 41·9\*, p < ·001 |   | χ212 = 27·3\*, p = 0·007 |
| **Difference between GMCs,****χ211 [p - value]** |   | N/A |   | χ211= 27·3\*, p = 0·004 |   | N/A |   | χ211 = 24·4\*, p = 0·011 |   | χ211 = 17·8, p = 0·086 |
|   |   |  |   |   |   |   |   |  |   |   |  |   |  |  |   |
| **II. Number of GMCs** |   |  |   |   |  |   |   |  |   |   |  |   |  |  |   |
| Exactly 1 GMC |   | - | - |   | - | - |   | 1·6\* | (1·3-2·0) |   | - | - |   | - | - |
| Exactly 2 GMCs |   | - | - |   | - | - |   | 2·9\* | (2·2-3·8) |   | 1·3 | (0·9-1·9) |   | 1·3 | (0·9-1·8) |
| Exactly 3 GMCs |   | - | - |   | - | - |   | 3·1\* | (2·2-4·4) |   | 0·9 | (0·5-1·7) |   | 0·9 | (0·5-1·6) |
| 4 or more GMCs |   | - | - |   | - | - |   | 4·2\* | (3·1-5·8) |   | 0·8 | (0·3-1·9) |   | 0·8 | (0·3-1·8) |
| **Joint significance of number-of-GMCs, χ24 [p - value]** |   | N/A |   | N/A |   | χ24 = 111·8\*, p < ·001 |   | χ24 = 6·0, p = 0·113 |   | χ24 = 6·3, p = 0·099 |
| OR, odds ratio; CI, Confidence interval |
| \*Significant at the .05 level, 2-sided test. |   |  |   |   |  |   |   |  |   |   |  |   |  |  |   |
| aEach model was estimated with one GMC entered at a time as predictor of PE onset controlling for country, person-year dummies, age-cohorts, sex, and smoking history.  |
| bM1: Model was estimated with dummy variables for all GMC entered simultaneously as predictors of PE onset including the controls specified in (a). |
| cM2: Model was estimated with dummy variables for all number of GMC without any information about type entered simultaneously as predictors of PE onset including the controls specified in (a). |
| d M3: Model was estimated with dummy variables for type and number of GMC (exactly 2 GMCs,.., 4 or more GMCs) entered simultaneously as predictors of PE onset including the controls specified in (a). |
| eM4: Model was estimated with dummy variables for type and number of GMC (exactly 2 GMCs,.., 4 or more GMCs) entered simultaneously as predictors of PE onset including the controls specified in (a) and 21 antecedent mental disorders. |

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| **Supplementary table S4. Mean and median age-of-onset of general medical conditions (GMC) across 16 WMH sites** |
| **General medical conditions** | **Age-of-onset** |
| **Mean (SE)** | **Median** |
| Arthritis | 40.7 (0.4) | 39.9 |
| Back or neck pain | 32.1 (0.3) | 29.2 |
| Frequent or severe headaches | 25.7 (0.3) | 21.8 |
| Other chronic pain | 32.6 (0.4) | 29.2 |
| Heart disease | 49.7 (0.6) | 51.7 |
| High blood pressure | 46.2 (0.3) | 47.1 |
| Asthma | 22.0 (0.6) | 14.3 |
| Diabetes | 48.7 (0.5) | 50.0 |
| Peptic ulcer | 33.8 (0.4) | 29.9 |
| Cancer | 50.1 (0.8) | 49.9 |
| Other chronic lung diseases | 42.0 (1.2) | 42.4 |
| Stroke | 54.1 (0.7) | 57.0 |