Supplementary table 1: Mediation analysis (n=5,328)

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| **Mediation analyses**  |
|  | **Model 1a** | **Model 1 + dichotomousCRPb** | **Model 1 + continuous CRPc** |
| **Men** |
| **All-cause mortality (420 deaths)** |
| HR (95% CI) | 1.61 (1.06-2.44) | 1.56 (1.03-2.37) | 1.65 (1.08-2.50) |
| **Cardiovascular mortality (112 deaths)** |
| HR (95% CI) | 1.73 (0.83-3.61) | 1.59 (0.76-3.29) | 1.82 (0.73-3.79) |
| **Women** |  |  |  |
| **All-cause mortality (334 deaths)** |  |  |  |
| HR (95% CI) | 1.01 (0.70-1.45) | 1.02 (0.71-1.46) | 1.00 (0.69-1.44) |
| **Cardiovascular mortality (109 deaths)** |  |  |  |
| HR (95% CI) | 0.55 (0.27-1.13) | 0.55 (0.27-1.14) | 0.55 (0.27-1.13) |

HR = Hazard ratio; CI = Confidence interval; CRP= C-reactive protein

Mediation analysis models, stratified by sex, are adjusted as follows: a Chronic symptoms of depression (wave 1 and wave 2) as main effects, plus adjustment for age, socioeconomic variables (marital status, level of education, household wealth) and chronic disease (cardiovascular disease, cancers, chronic lung disease); b as model, 1 plus adjustment for CRP dichotomised into two categories: <3mg/L defined as normal and 3-20mg/L defined as high; and c as model 1, plus adjustment for continuous CRP.