**Supplementary Table 1**

Wave 1 polychoric correlations for those with diabetes.

|  | Dep1 | Dep2 | Dep3 | Dep4 | Dep5 | Dep6 | Dep7 | Dep8 |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Dep1 | 1 | .72 | .47 | .56 | .66 | .55 | .71 | .69 |
| Dep2 |  | 1 | .46 | .43 | .59 | .52 | .6 | .78 |
| Dep3 |  |  | 1 | .32 | .42 | .42 | .44 | .41 |
| Dep4 |  |  |  | 1 | .46 | .68 | .47 | .47 |
| Dep5 |  |  |  |  | 1 | .52 | .7 | .67 |
| Dep6 |  |  |  |  |  | 1 | .59 | .52 |
| Dep7 |  |  |  |  |  |  | 1 | .59 |
| Dep8 |  |  |  |  |  |  |  | 1 |

**Notes.** Dep1 indicates I felt depressed; Dep2, I felt that everything I did was an effort; Dep3, my sleep was restless; Dep4, I was happy; Dep5, I felt lonely; Dep6, I enjoyed life; Dep7, I felt sad; Dep8, I could not get going.

**Supplementary 2**

Wave 1 polychoric correlations for those without diabetes.

|  | Dep1 | Dep2 | Dep3 | Dep4 | Dep5 | Dep6 | Dep7 | Dep8 |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Dep1 | 1 | .72 | .49 | .57 | .64 | .55 | .70 | .66 |
| Dep2 |  | 1 | .49 | .5 | .56 | .49 | .59 | .74 |
| Dep3 |  |  | 1 | .36 | .42 | .32 | .45 | .48 |
| Dep4 |  |  |  | 1 | .46 | .71 | .5 | .48 |
| Dep5 |  |  |  |  | 1 | .49 | .71 | .56 |
| Dep6 |  |  |  |  |  | 1 | .47 | .47 |
| Dep7 |  |  |  |  |  |  | 1 | .62 |
| Dep8 |  |  |  |  |  |  |  | 1 |

Notes. Dep1 indicates I felt depressed; Dep2, I felt that everything I did was an effort; Dep3, my sleep was restless; Dep4, I was happy; Dep5, I felt lonely; Dep6, I enjoyed life; Dep7, I felt sad; Dep8, I could not get going.

**Supplementary 3**

Wave 4 polychoric correlations for those with diabetes.

|  | Dep1 | Dep2 | Dep3 | Dep4 | Dep5 | Dep6 | Dep7 | Dep8 |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Dep1 | 1 | .62 | .34 | .54 | .56 | .56 | .65 | .56 |
| Dep2 |  | 1 | .38 | .46 | .44 | .52 | .53 | .7 |
| Dep3 |  |  | 1 | .27 | .28 | .27 | .34 | .36 |
| Dep4 |  |  |  | 1 | .47 | .76 | .5 | .43 |
| Dep5 |  |  |  |  | 1 | .52 | .69 | .39 |
| Dep6 |  |  |  |  |  | 1 | .52 | .48 |
| Dep7 |  |  |  |  |  |  | 1 | .49 |
| Dep8 |  |  |  |  |  |  |  | 1 |

Notes.Dep1 indicates I felt depressed; Dep2, I felt that everything I did was an effort; Dep3, my sleep was restless; Dep4, I was happy; Dep5, I felt lonely; Dep6, I enjoyed life; Dep7, I felt sad; Dep8, I could not get going.

**Supplementary 4**

Wave 4 polychoric correlations for those without diabetes.

|  | Dep1 | Dep2 | Dep3 | Dep4 | Dep5 | Dep6 | Dep7 | Dep8 |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Dep1 | 1 | .68 | .38 | .6 | .55 | .57 | .64 | .55 |
| Dep2 |  | 1 | .39 | .48 | .45 | .5 | .51 | .67 |
| Dep3 |  |  | 1 | .3 | .28 | .28 | .35 | .34 |
| Dep4 |  |  |  | 1 | .46 | .78 | .5 | .46 |
| Dep5 |  |  |  |  | 1 | .52 | .67 | .45 |
| Dep6 |  |  |  |  |  | 1 | .52 | .49 |
| Dep7 |  |  |  |  |  |  | 1 | .49 |
| Dep8 |  |  |  |  |  |  |  | 1 |

Notes. Dep1 indicates I felt depressed; Dep2, I felt that everything I did was an effort; Dep3, my sleep was restless; Dep4, I was happy; Dep5, I felt lonely; Dep6, I enjoyed life; Dep7, I felt sad; Dep8, I could not get going.

**Supplementary Figure 1.** Depressive Symptom One-Step Expected Influence scores for people with (i) and without Diabetes (ii) at Wave 1, as well as for people with (iii) and without Diabetes (iv) at Wave 4. Dep1 indicates I felt depressed; Dep2, I felt that everything I did was an effort; Dep3, my sleep was restless; Dep4, I was happy; Dep5, I felt lonely; Dep6, I enjoyed life; Dep7, I felt sad; Dep8, I could not get going.

|  |  |
| --- | --- |
| (i) Those with diabetes at Wave 1 | (ii) Those without diabetes at Wave 1 |
| (iii) Those with diabetes at Wave 4 | (iv) Those without diabetes at Wave 4 |