**Supplementary Material**

**Table S1** List of countries included in the study and sample size

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| Country | N |
| Bangladesh | 5,942 |
| Bosnia Herzegovina | 1,031 |
| Brazil | 5,000 |
| Burkina Faso | 4,948 |
| Chad | 4,870 |
| China | 3,994 |
| Comoros | 1,836 |
| Croatia | 993 |
| Czech Republic | 949 |
| Dominican Republic | 5,027 |
| Ecuador | 5,675 |
| Estonia | 1,020 |
| Ethiopia | 5,089 |
| Georgia | 2,950 |
| Ghana | 4,165 |
| Hungary | 1,419 |
| India | 10,687 |
| Ivory Coast | 3,251 |
| Kazakhstan | 4,499 |
| Kenya | 4,640 |
| Laos | 4,988 |
| Latvia | 929 |
| Malawi | 5,551 |
| Malaysia | 6,145 |
| Mali | 4,886 |
| Mauritania | 3,902 |
| Mauritius | 3,968 |
| Mexico | 38,746 |
| Morocco | 5,000 |
| Myanmar | 6,045 |
| Namibia | 4,379 |
| Nepal | 8,820 |
| Pakistan | 6,501 |
| Paraguay | 5,288 |
| Philippines | 10,083 |
| Republic of Congo | 3,075 |
| Russia | 4,427 |
| Senegal | 3,461 |
| Slovakia | 2,535 |
| South Africa | 2,629 |
| Sri Lanka | 6,805 |
| Swaziland | 3,117 |
| Tunisia | 5,202 |
| Ukraine | 2,860 |
| Uruguay | 2,996 |
| Vietnam | 4,174 |
| Zambia | 4,165 |
| Zimbabwe | 4,290 |

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| **Table S2** Questions used to assess psychotic experiences |
| Respondents were asked the following questions with answer options ‘yes’ or ‘no’.  During the last 12 months, have you experienced: |
| (i) ‘A feeling something strange and unexplainable was going on that other people would find hard to believe?’ (delusional mood) |
| (ii) ‘A feeling that people were too interested in you or there was a plot to harm you?’ (delusions of reference and persecution) |
| (iii) ‘A feeling that your thoughts were being directly interfered [with] or controlled by another person, or your mind was being taken over by strange forces?’ (delusions of control) |
| (iv) ‘An experience of seeing visions or hearing voices that others could not see or hear when you were not half asleep, dreaming or under the influence of alcohol or drugs?’ (hallucinations) |

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| **Table S3** Association of any injury, traffic injury, and other injury with hallucinations or delusions estimated by multivariable logistic regression | | | | | | | | | | | | | |
|  |  | Model 1 | | | Model 2 | | | Model 3 | | | Model 4 | | |
| Outcome | Exposure | OR | 95%CI | P-value | OR | 95%CI | P-value | OR | 95%CI | P-value | OR | 95%CI | P-value |
| Hallucinations | Any injury | 2.10 | [1.82,2.41] | <0.001 | 2.14 | [1.87,2.45] | <0.001 | 2.11 | [1.84,2.41] | <0.001 | 2.03 | [1.75,2.35] | <0.001 |
|  | Traffic injury | 1.93 | [1.55,2.40] | <0.001 | 2.06 | [1.65,2.58] | <0.001 | 2.03 | [1.63,2.54] | <0.001 | 1.98 | [1.57,2.51] | <0.001 |
|  | Other injury | 2.09 | [1.79,2.45] | <0.001 | 2.08 | [1.78,2.43] | <0.001 | 2.05 | [1.75,2.39] | <0.001 | 1.95 | [1.66,2.30] | <0.001 |
| Delusions | Any injury | 2.21 | [2.00,2.44] | <0.001 | 2.22 | [2.00,2.48] | <0.001 | 2.17 | [1.95,2.42] | <0.001 | 2.06 | [1.83,2.32] | <0.001 |
|  | Traffic injury | 1.95 | [1.63,2.32] | <0.001 | 1.88 | [1.56,2.25] | <0.001 | 1.84 | [1.53,2.21] | <0.001 | 1.77 | [1.45,2.16] | <0.001 |
|  | Other injury | 2.26 | [1.97,2.59] | <0.001 | 2.33 | [2.06,2.62] | <0.001 | 2.27 | [2.01,2.56] | <0.001 | 2.12 | [1.86,2.42] | <0.001 |

Abbreviation: OR Odds ratio; CI Confidence interval

Delusions referred to having either one of: delusional mood, delusions of reference and persecution, or delusions of control.

Model 1: Adjusted for age, sex, and country

Model 2: Adjusted for the factors in Model 1, and wealth, education, and urban residence

Model 3: Adjusted for the factors in Model 2 and alcohol consumption

Model 4: Adjusted for the factors in Model 3 and depression