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| **Supplementary table 1.** Prevalence of CPCs |
|  | No MDD  | MDD | *p* value |
| n (%) | n (%) |
| Any medical condition | 1969 (46.7%) | 205 (68.5%) | <0.001 |
| 1 medical condition | 1016 (24.1%) | 71 (24.1%) | 0.967 |
| 2 medical conditions | 485 (11.5%) | 47 (15.9%) | <0.001 |
| 3 or more medical conditions | 468 (11.1%) | 87 (29.5%) | <0.001 |
| Allergy | 611 (14.5%) | 53 (18.0%) | 0.002 |
| Allergic rhinitis  | 397 (9.4%) | 33 (11.2%) | 0.051 |
| Other allergies | 286 (6.8%) | 23 (7.8%) | 0.191 |
| Anaemia  | 116 (2.8%) | 21 (7.1%) | <0.001 |
| Cancer  | 31 (0.7%) | 9 (3.1%) | <0.001 |
| Cardiovascular diseases | 483 (11.5%) | 59 (20.0%) | <0.001 |
| Embolia  | 7 (0.2%) | 3 (1.0%) | <0.001 |
| Hypertension  | 463 (11%) | 54 (18.3%) | <0.001 |
| Stroke  | 43 (1.0%) | 8 (2.7%) | <0.001 |
| DM | 208 (4.9%) | 29 (9.8%) | <0.001 |
| Epilepsy  | 21 (0.5%) | 5 (1.7%) | <0.001 |
| Hypercholesterolemia | 322 (7.6%) | 53 (18.0%) | <0.001 |
| Hypo/hyperthyroidism | 160 (3.8%) | 23 (7.8%) | <0.001 |
| Kidney disease | 55 (1.3%) | 10 (3.4%) | <0.001 |
| Liver disease | 37 (0.9%) | 9 (3.1%) | <0.001 |
| Pain conditions | 904 (21.5%) | 127 (43.1%) | <0.001 |
| Arthritis  | 160 (3.8%) | 43 (14.6%) | <0.001 |
| Migraine/Chronic headaches | 346 (8.2%) | 52 (17.2%) | <0.001 |
| Other chronic pain | 585 (13.9%) | 95 (32.3%) | <0.001 |
| Peptic ulcer  | 56 (1.3%) | 19 (6.4%) | <0.001 |
| Respiratory diseases | 243 (5.8%) | 31 (10.5%) | <0.001 |
| Asthma  | 178 (4.2%) | 23 (7.8%) | <0.001 |
| Chronic bronchitis | 102 (2.4%) | 14 (4.7%) | <0.001 |
| Tinnitus  | 48 (1.1%) | 17 (5.8%) | <0.001 |
| Vertigo  | 189 (4.5%) | 43 (14.6%) | <0.001 |

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| **Supplementary Table 2.** Multivariate association model for Any Chronic Physical Conditions |
|  | OR  | 95% CI | SE | *p* value |
| Major Depressive Disorder | 1.78 | 1.34–2.36 | 0.144  | <0.001  |
| Hypnotic/Anxiolytic medication | 2.22 | 1.73–2.86 | 0.128  | <0.001  |
| BMI | 1.04 | 1.02–1.05 | 0.007  | <0.001  |
| Age | 1.04  | 1.04–1.05 | 0.002 | <0.001  |
| Sex | 1.69 | 1.49–1.93 | 0.066 | <0.001  |
| CI=Confidence Interval; OR=Odds Ratio; SE=Standard Error; BMI=Body Max Index |