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| **Supplementary Table 1. Coefficients for predictors of interest and covariates from a linear mixed model predicting ROI volume.** |
| **Variables** | **Parameter Estimate** | **Standard Error** | **p** |
| Trait anxietya | 0.133 | 0.116 | .253 |
| Anterior cingulate cortex | -109.546 | 0.305 | <.001 |
| Insula | -116.128 | 0.305 | <.001 |
| Orbitofrontal cortex | -104.805 | 0.305 | <.001 |
| Temporal cortex | - | - | - |
| Current depressive symptomsa | - 0.193 | 0.129 | .135 |
| History of MDE | - 0.396 | 0.443 | .372 |
| Age | -0.081 | 0.026 | .002 |
| Alcohol intake (g per day) |  |  |  |
| >24g | -0.633 | 0.340 | .062 |
| ≤ 24g | 0.061 | 0.274 | .823 |
| Non-drinker | - | - | - |
| Hypertension | 0.478 | 0.224 | .034 |
| Dyspnea | -0.560 | 0.343 | .102 |
| Diabetes | -0.837 | 0.391 | .032 |
| APOE4 | 0.404 | 0.254 | .112 |
| Intracranial volume | 0.0009 | 25.520 | <.001 |
| a Coefficients correspond to a 1 SD increase. MDE: Major depressive episode. |

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| **Supplementary Table 2. Coefficients for predictors of interest and covariates from linear mixed models predicting ROI cortical thickness - Model 1.** |
| **Variables** | **Parameter Estimate** | **Standard Error** | **p** |
| Trait anxietya | 0.064 | 0.017 | <.001 |
| Anterior cingulate cortex | -0.184 | 0.011 | <.001 |
| Insula | -0.010 | 0.011 | .344 |
| Orbitofrontal cortex | -0.573 | 0.011 | <.001 |
| Temporal cortex | - | - | - |
| Trait anxiety X Anterior cingulate cortex | -0.026 | 0.011 | .019 |
| Trait anxiety X Insula | -0.007 | 0.011 | .523 |
| Trait anxiety X Orbitofrontal cortex | -0.029 | 0.011 | .009 |
| Trait anxiety X Temporal cortex | - | - | - |
| Current depressive symptomsa | -0.037 | 0.018 | .041 |
| History of MDE | 0.016 | 0.061 | .793 |
| Age | -0.020 | 0.004 | <.001 |
| Alcohol intake (g per day) |  |  |  |
| >24g | -0.049 | 0.070 | .297 |
| ≤ 24g | 0.051 | 0.038 | .179 |
| Non-drinker | - | - | - |
| Education level |  |  |  |
| Primary | -0.069 | 0.036 | .055 |
| Secondary | -0.062 | 0.031 | .048 |
| University | - | - | - |
| Body-mass index | 0.007 | 0.004 | .080 |
| Dyspnea | -0.112 | 0.048 | .018 |
| Diabetes | -0.155 | 0.0544 | .004 |
| APOE4 | 0.636 | 0.035 | .070 |
| Intracranial volume | 0.0006 | 0.0001 | <.001 |
| a Coefficients correspond to a 1 SD increase. MDE: Major depressive episode. |

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| **Supplementary Table 3. Coefficients for predictors of interest and covariates from linear mixed models predicting ROI cortical thickness - Model 2.** |
| **Variables** | **Parameter Estimate** | **Standard Error** | **p** |
| Trait anxietya | 0.055 | 0.016 | <.001 |
| Anterior cingulate cortex | -0.182 | 0.011 | <.001 |
| Insula | -0.010 | 0.011 | .368 |
| Orbitofrontal cortex | -0.571 | 0.011 | <.001 |
| Temporal cortex | - | - | - |
| Trait anxiety X History of MDE | -0.144 | 0.057 | .012 |
| Current depressive symptomsa | -0.030 | 0.018 | .096 |
| History of MDE | 0.051 | 0.062 | .414 |
| Age | -0.021 | 0.004 | <.001 |
| Alcohol intake (g per day) |  |  |  |
| >24g | -0.044 | 0.046 | .341 |
| ≤ 24g | 0.055 | 0.038 | .146 |
| Non-drinker | - | - | - |
| Education level |  |  |  |
| Primary | -0.071 | 0.004 | .039 |
| Secondary | -0.064 | 0.047 | .020 |
| University | - | - | - |
| Body-mass index | 0.008 | 0.004 | .039 |
| Dyspnea | -0.110 | 0.047 | .020 |
| Diabetes | -0.160 | 0.054 | .003 |
| APOE4 | 0.632 | 0.035 | .070 |
| Intracranial volume | 0.0006 | 0.0001 | <.001 |
| a Coefficients correspond to a 1 SD increase. MDE: Major depressive episode. |

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| **Supplementary Table 4. Characteristics of the participants with and without history of major depressive episode** |
| **Characteristic**  | **History of MDE****(n = 22)** | **No history of MDE****(n = 371)** | ***p*** |
| Age, mean ±SD | 70.4 ±2.9 | 73.2 ±3.8  | .001 |
| Women, n (%) | 18 (81.8) | 191 (51.5) | .006 |
| Education level, n (%) |  |  | .354 |
| Primary | 8 (36.4) | 87 (23.5) |  |
| Secondary | 8 (36.4) | 144 (38.8) |  |
| University | 6 (27.3) | 140 (37.7) |  |
| Right handed | 21 (95.5) | 334 (90.0) | .403 |
| Alcohol intake (g per day), n (%) |  |  | .090 |
| >24g | 1 (4.5) | 76 (20.5) |  |
| ≤ 24g | 15 (68.2) | 235 (63.3) |  |
| Non-drinker | 6 (27.3) | 57 (15.4) |  |
| Current or past smoking, n (%) | 8 (36.4) | 152 (41.0) | .669 |
| Dyspnea, n (%) | 3 (13.6) | 33 (8.9) | .454 |
| Angina pectoris/myocardial infarction, n (%) | 1 (4.5) | 36 (9.7) | .421 |
| Hypertension, n (%) | 17 (77.3) | 274 (73.9) | .722 |
| Diabetes mellitus, n (%) | 1 (4.5) | 25 (6.7) | .679 |
| Body-mass index (kg/m2), n (%) | 26.2 ±4.6 | 26.3 ±3.6 | .846 |
| Trait anxiety score, mean ±SE | 41.6 ±10.4 | 37.8 ±9.4 | .066 |
| CESD score, mean ±SE | 11.2 ±10.3 | 4.9 ±5.4 | <.001 |
| Psychotropic use, n (%) | 12 (54.5) | 85 (22.9) | .001 |
| Cognitive complaints score, mean ±SE | 1.4 ±1.5  | 1.3 ±1.2  | .677 |
| MMSE score, mean ±SE | 26.9 ±2.7 | 28.0 ±1.8 | .006 |
| At least one APOE ɛ4 allele, n (%) | 1 (4.5) | 72 (19.4) | .138 |
| CESD: Center for Epidemiological Studies–Depression Scale. MDE: Major depressive episode. MMSE: Mini-Mental State Examination. P value from chi-square or F statistics. |

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| **Supplementary Table 5. Coefficients from linear mixed models without participants with one or two missing covariates (N = 376)** |
| **Model** | **Parameter Estimate** | **Standard Error** | ***p*** |
| **Volume**a |  |  |  |
| Trait anxiety | 0.139 | 0.117 | .234 |
| Current depressive symptoms | - 0.223 | 0.129 | .084 |
| History of MDE | - 0.497 | 0.458 | .278 |
| **Cortical thickness**b |  |  |  |
| *Model 1 -**Interaction Anxiety X Region*c  |  |  |  |
| Trait anxiety | 0.059 | 0.017 | .001 |
| Trait anxiety X Anterior cingulate cortex | -0.025 | 0.009 | .007 |
| Trait anxiety X Insula | -0.007 | 0.009 | .454 |
| Trait anxiety X Orbitofrontal cortex | -0.027 | 0.009 | .003 |
| Current depressive symptoms | -0.037 | 0.018 | .042 |
| History of MDE | 0.0201 | 0.064 | .755 |
| *Model 2 - Interaction Anxiety X History of MDE*d |  |  |  |
| Trait anxiety | 0.051 | 0.017 | .002 |
| Trait anxiety X History of MDE | -0.147 | 0.059 | .013 |
| Current depressive symptoms | -0.0298 | 0.018 | .105 |
| History of MDE | 0.064 | 0.066 | .333 |
| a Significant covariates include age, alcohol consumption, hypertension, dyspnea, diabetes, APOE4, and intracranial volume. b Significant covariates include age, education level, alcohol consumption, body-mass index, dyspnea, diabetes, APOE4, and intracranial volume. c *F*3,1122 = 3.65 *p* = .012. Trait anxiety X Temporal cortex is the reference category. d *F*3,1173 = 4.43 *p* = .016.  |