

Appendix Table 1: Distribution of participant responses to individual items on the PHQ-9 and GAD-2 questionnaires assessing depressive and anxiety symptoms

Question	Response options	N (%)
Patient Health Questionnaire (PHQ)-9 questionnaire		
Little interest or pleasure in doing things	Not at all	96 (37.1)
	Several days	104 (40.2)
	More than half the days	38 (14.7)
	Nearly everyday	21 (8.1)
Feeling down, depressed or hopeless	Not at all	97 (37.5)
	Several days	61 (23.6)
	More than half the days	56 (21.6)
	Nearly everyday	45 (17.4)
Trouble falling or staying asleep or sleeping too much	Not at all	95 (36.7)
	Several days	93 (35.9)
	More than half the days	44 (17.0)
	Nearly everyday	27 (10.4)
Feeling tired or having little energy	Not at all	93 (35.9)
	Several days	91 (35.1)
	More than half the days	46 (17.8)
	Nearly everyday	29 (11.2)
Poor appetite or overeating	Not at all	97 (37.5)
	Several days	89 (34.4)
	More than half the days	53 (20.5)
	Nearly everyday	20 (7.7)
Feeling bad about yourself— or that you are a failure or have let yourself or your family down	Not at all	96 (37.1)
	Several days	86 (33.2)
	More than half the days	43 (16.6)
	Nearly everyday	34 (13.1)
Trouble concentrating on things, such as reading the newspaper or watching television	Not at all	95 (36.7)
	Several days	82 (31.7)
	More than half the days	52 (20.1)
	Nearly everyday	30 (11.6)
Moving or speaking so slowly that other people could have noticed or the opposite – being so fidgety or restless that you have been moving around a lot more than usual	Not at all	98 (37.8)
	Several days	81 (31.3)
	More than half the days	47 (18.1)

	Nearly everyday	33 (12.7)
Thoughts that you would be better off dead, or of hurting yourself in some way	Not at all	100 (38.6)
	Several days	85 (32.8)
	More than half the days	37 (14.3)
	Nearly everyday	37 (14.3)
Generalized Anxiety Disorder (GAD)-2 questionnaire		
Feeling nervous, anxious, or on edge	Not at all	123 (47.5)
	Several days	87 (33.6)
	Over half the days	28 (10.8)
	Nearly everyday	21 (8.1)
Not being able to stop or control worrying?	Not at all	126 (48.6)
	Several days	86 (33.2)
	Over half the days	25 (9.7)
	Nearly everyday	22 (8.5)

Table 2: Bivariable associations between reporting clinically significant symptoms of anxiety, depression and their co-existence among pregnant women

Variable	Anxiety symptoms		Depressive symptoms		Symptoms of anxiety and depression	
	OR (95% CI)	p-value	OR (95% CI)	p-value	OR (95% CI)	p-value
Age group (years)						
15-24	Reference		Reference		Reference	
25-34	0.59 (0.28, 1.26)	0.171	0.56 (0.32, 1.01)	0.052	0.39 (0.16, 0.93)	0.035
35-49	2.47 (1.23, 4.97)	0.011	1.71 (0.90, 3.25)	0.099	2.62 (1.29, 5.35)	0.008
Education level						
None	Reference		Reference		Reference	
Basic (primary & junior high school)	0.36 (0.12, 1.05)	0.062	0.37 (0.11, 1.23)	0.103	0.31 (0.10, 0.92)	0.035
Secondary or higher	0.27 (0.10, 0.77)	0.014	0.18 (0.06, 0.59)	0.004	0.21 (0.08, 0.60)	0.004
Employment status						
Employed	Reference		Reference		Reference	
Unemployed	0.56 (0.28, 1.12)	0.100	0.42 (0.24, 0.75)	0.003	0.62 (0.30, 1.28)	0.197
Pregnancy intention						
Wanted pregnancy	Reference		Reference		Reference	
Unintended pregnancy	2.75 (1.51, 5.01)	0.001	3.37 (1.94, 5.85)	<0.001	3.21 (1.71, 6.03)	<0.001
Experienced complications in current pregnancy						
No	Reference		Reference		Reference	
Yes	3.22 (1.60, 6.48)	0.001	2.88 (1.43, 5.78)	0.003	2.79 (1.35, 5.77)	0.006
Gets support from intimate partner						
Yes	Reference		Reference		Reference	
No	3.62 (1.89, 6.94)	<0.001	6.67 (3.24, 13.73)	<0.001	3.85 (1.96, 7.55)	<0.001
Gets support from extended family						
Yes	Reference		Reference		Reference	
No	3.32 (1.82, 6.07)	<0.001	4.67 (2.64, 8.25)	<0.001	4.40 (2.32, 8.35)	<0.001
Experienced psychological IPV						
No	Reference		Reference		Reference	
Yes	4.02 (1.88, 8.63)	<0.001	5.61 (3.11, 10.14)	<0.001	4.43 (1.91, 10.30)	0.001

IPV: intimate partner violence