### Table S1 Patient Attrition

| Measure                                                                 | T2D                  | CVD                  |
|------------------------------------------------------------------------|----------------------|----------------------|
|                                                                       | n        | % Total members | n        | % Total members |
| Total no. of patients in the study time frame: January 1, 2011, to September 30, 2018 | 12,800,000 | 100                | 12,800,000 | 100                |
| A diagnosis of T2D or CVD on at least 2 separate claims within 12 months of each other | 969,944 | 7.6               | 890,819 | 7.0               |
| Commercially insured patients                                          | 146,282 | 1.1               | 136,632 | 1.1               |
| Patients with T2D or CVD and MDD                                       | 11,753  | 0.1               | 14,750  | 0.1               |
| Patients with T2D or CVD without MDD                                   | 134,529 | 1.1               | 121,882 | 1.0               |

CVD cardiovascular disease, MDD major depressive disorder, T2D type 2 diabetes.
Study Period: January 1, 2011, to September 30, 2018

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1\textsuperscript{st} T2D and/or CVD diagnosis

12-month baseline period

≥12-month follow-up period

End of continuous health plan enrollment or end of data availability

CVD cardiovascular disease, T2D type 2 diabetes.