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| **Supplementary Material 1.** Presence and Absence of Primary and Comorbid Diagnoses per Group | | | | | | |  |
|  |  |  |  |  |  |  |  |
| **Controls** | |  | Comorbid Diagnoses | | | | |
|  | Primary Diagnosis |  | 1 or more | 2 or more | 3 or more | 4 or more | 5 or more |
| Yes | 8 |  | 5 | 2 | 0 | 0 | 0 |
| No | 111 |  | 114 | 117 | 119 | 119 | 119 |
|  |  |  |  |  |  |  |  |
| **MDD** | |  | Comorbid diagnoses | | | | |
|  | Primary Diagnosis |  | 1 or more | 2 or more | 3 or more | 4 or more | 5 or more |
| Yes | 118 |  | 64 | 30 | 12 | 3 | 1 |
| No | 0 |  | 54 | 88 | 106 | 115 | 117 |
|  |  |  |  |  |  |  |  |
| **SP** | |  | Comorbid diagnoses | | | | |
|  | Primary Diagnosis |  | 1 or more | 2 or more | 3 or more | 4 or more | 5 or more |
| Yes | 47 |  | 25 | 15 | 5 | 4 | 1 |
| No | 0 |  | 22 | 32 | 42 | 43 | 46 |
| *Note. Example: Of 47 particiapnts with a Social Phobia primary diagnosis, 22 (46.8%) had no comorbid diagnosis at all, and 25 (53.2%) had at least one comorbid diagnosis.* | | | | | | | |

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| **Supplementary Material 2.** Primary and Comorbid Diagnoses per Group by Diagnostic Code | | | | | | | |  |  |  |  |  |  |
|  |  | **Primary Diagnoses** | | | | | | **Comorbid Diagnoses** | | | | | |
|  |  | **Control, n = 119** | | **MDD, n = 118** | | **SP, n =47** | | **Control, n = 5** | | **MDD, n = 64** | | **SP, n = 25** | |
| **ICD-10** | **Description** | *frequency* | *%* | *frequency* | *%* | *frequency* | *%* | *frequency* | *%* | *frequency* | *%* | *frequency* | *%* |
| F10.1 | Alcohol abuse | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 3.6 | 2 | 4 |
| F12.1 | Cannabis abuse | 2 | 1.7 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.9 | 0 | 0 |
| F30 | Manic episode | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| F30.9 | Manic episode, unspecified | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.9 | 0 | 0 |
| F32/33 | MDD (recurrent or single episode) | 0 | 0 | 118 | 100 | 0 | 0 | 0 | 0 | 0 | 0 | 15 | 30 |
| F34.1 | Dysthymic disorder | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 5.5 | 2 | 4 |
| F40.00 | Agoraphobia, unspecified | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7 | 6.4 | 2 | 4 |
| F40.01 | Agoraphobia with panic disorder | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 14 | 3 | 2.7 | 2 | 4 |
| F40.1 | Social phobias | 0 | 0 | 0 | 0 | 47 | 100 | 0 | 0 | 29 | 26 | 0 | 0 |
| F40.2 | Specific (isolated) phobias | 2 | 1.7 | 0 | 0 | 0 | 0 | 1 | 14 | 11 | 10 | 7 | 14 |
| F41.0 | Panic disorder without agoraphobia | 2 | 1.7 | 0 | 0 | 0 | 0 | 1 | 14 | 6 | 5.5 | 1 | 2 |
| F41.1 | Generalized anxiety disorder | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24 | 22 | 8 | 16 |
| F41.9 | Anxiety disorder, unspecified | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 14 | 3 | 2.7 | 0 | 0 |
| F42.0 | Predominantly obsessive compulsive cognition | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| F42.1 | Predominantly obsessive compulsive behavior | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 14 | 4 | 3.6 | 2 | 4 |
| F42.2 | Obsessive compulsive cognition and behavior | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 29 | 2 | 1.8 | 2 | 4 |
| F42.8 | Obsessive compulsive disorder, unspecified | 1 | 0.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| F43.1 | Post-traumatic stress disorder (PTSD) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 4 |
| F43.2 | Adjustment disorders | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.9 | 0 | 0 |
| F45.2 | Hypochondriacal disorders | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| F50.0 | Anorexia nervosa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| F50.1 | Atypical anorexia nervosa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 2 |
| F50.2 | Bulimia nervosa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 3.6 | 3 | 6 |
| F50.8 | Other eating disorders | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 2.7 | 0 | 0 |
| F50.9 | Eating disorder, unspecified | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 2 |
| F51.0 | Insomnia | 1 | 0.8 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.9 | 0 | 0 |
| **Sum** |  | 8 | 6.7 | 118 | 100 | 47 | 100 | 7 | 100 | 110 | 100 | 50 | 100 |
| *Note*: frequency refers to the number of times the diagnosis was endorsed across participants and multiple comorbidities were possible. | | | | | | | | | | | | | |