Supplementary Data

Supplementary Table 1: Table of predictor variables chosen, the method of data collection, the subgroups at measurement and the subgroups at analysis

Potential predictor Source of data		Subgroups when measured	Subgroups when analysed		
Final diagnosis	Clinical records	Miscarriage (including molar)/ Ectopic pregnancy/ Resolved PUL	Miscarriage (including molar)/ Ectopic pregnancy/ Resolved PUL Continuous		
Age (in years)	Clinical records Date of birth to date of diagnosis	Continuous			
IVF this pregnancy	Clinical records	Yes/No	Yes/No		
Gestation at diagnosis	Clinical records Date of LMP (if known) or embryo transfer to date of diagnosis*	Continuous/ Unknown	Continuous/ Unknown		
Nights admission	Clinical records	Continuous	Continuous		
Days from first scan to diagnosis	Clinical records Date of first scan to date of diagnosis*	Continuous	Continuous		
Final management	Clinical records If more than one management, final management used	Conservative/ Medical management of miscarriage/ Medical management of ectopic or PPUL with methotrexate Surgical management of miscarriage/ Salpingectomy for ectopic/ Salpingostomy for ectopic/ Other surgical management for ectopic	Conservative/ Medical management of miscarriage or ectopic/ Surgical management of miscarriage or ectopic		
Fetal heart (miscarriage only)	Clinical records	Yes/ Yes with concerns/ No	Yes/No		
Highest level of education	Questionnaire	No formal qualifications/ GCSEs(or equivalent)/ A-levels (or equivalent)/ University degree or professional qualification/ Post-graduate or PhD	No formal qualifications/ GCSEs(or equivalent)/ A-levels (or equivalent)/ University degree or professional qualification/ Post-graduate or PhD		
Time taken to conceive Questionnaire		Not planned/ 1-3 months/ 3-6 months/ 6-12 months/ 13-18 months/			

Psychiatric disorder	Questionnaire	19-24 months/ more than 2 years Currently/ In the past/	Currently/ In the past/ No
Any previous pregnancy loss	Questionnaire	Types and numbers of losses previously encountered (stillbirth, miscarriage, ectopic, termination for fetal anomaly, PUL)	Yes/No
Any previous termination	Questionnaire	Yes/No	Yes/No
Any live children	Questionnaire	Yes – one/ Yes – two/ Yes – three/ Yes – four or more/ No	Yes/No
Ethnicity	Questionnaire	White British/ White Other/ South East Asian/ South Asian/ Asian Other/ Arab/ Black African/ Black Caribbean/ Black other/ Mixed	Asian/ Black/ Other/ White British/ White other

^{*} Date of diagnosis as non-viable pregnancy: i.e. if diagnosed as molar on later histological diagnosis, date of scan confirming non-viability

 $Abbreviations: {\it IVF-in vitro fertilisation}$

Supplementary Table 2 AUC, Nagelkerke R2 and p value for each morbidity (anxiety, depression and post-traumatic stress) separately. Displayed in order of strength of the obtained AUC for any morbidity.

Predictor	Anxiety				Depression	1		PTS		
	AUC	R2	P value	AUC	R2	P value	AUC	R2	P value	
Psychiatric disorder (Ref = no)	0.60 (0.54;0.65)	0.062	<0.0001	0.64 (0.56;0.72)	0.077	<0.0001	0.61 (0.55;0.66)	0.076	<0.0001	
Any previous losses (no=0;yes=1)	0.59 (0.53;0.65)	0.036	0.0006	0.64 (0.56;0.72)	0.063	<0.0001	0.57 (0.52;0.63)	0.027	0.0026	
Ethnicity (5 categories)	0.60 (0.54;0.66)	0.039	0.01	0.64 (0.56;0.71)	0.061	0.005	0.56 (0.50;0.61)	0.015	0.29	
Time to conceive (3 categories)	0.55 (0.49;0.60)	0.010	0.20	0.57 (0.49;0.65)	0.017	0.13	0.58 (0.52;0.64)	0.036	0.0021	
Final diagnosis (miscarriage, ectopic, other)	0.53 (0.47;0.58)	0.004	0.54	0.56 (0.48;0.64)	0.016	0.15	0.53 (0.47;0.58)	0.005	0.42	
Final management (surgical, medical, conservative)	0.51 (0.45;0.57)	0.001	0.90	0.56 (0.48;0.64)	0.012	0.24	0.55 (0.49;0.60)	0.011	0.15	
Fetal Heart (no=0; yes=1) (Miscarriage only)	0.52 (0.45;0.59)	0.002	0.76	0.55 (0.46;0.64)	0.010	0.37	0.53 (0.46;0.59)	0.007	0.40	
Age (in years)	0.50 (0.44;0.56)	0.000	0.89	0.55 (0.46;0.63)	0.005	0.26	0.52 (0.46;0.58)	0.000	0.78	
Education (5 categories)	0.54 (0.48;0.60)	0.013	0.39	0.55 (0.47;0.63)	0.033	0.09	0.53 (0.47;0.58)	0.004	0.85	
Overnight admission (no=0;yes=1)	0.54 (0.48;0.60)	0.011	0.06	0.52 (0.44;0.60)	0.002	0.5	0.52 (0.46;0.57)	0.002	0.39	
Previous termination (no=0;yes=1)	0.54 (0.48;0.60)	0.008	0.11	0.56 (0.48;0.64)	0.015	0.05	0.53 (0.47;0.59)	0.005	0.19	
Previous children (no=0;yes=1)	0.51 (0.45;0.57)	0.000	0.68	0.52 (0.44;0.60)	0.002	0.53	0.54 (0.49;0.60)	0.009	0.09	
Days to diagnosis (days)	0.50 (0.44;0.56)	0.001	0.67	0.54 (0.46;0.62)	0.001	0.57	0.50 (0.45;0.56)	0.001	0.56	
IVF pregnancy (no=0;yes=1)	0.51 (0.45;0.57)	0.002	0.37	0.52 (0.44;0.60)	0.004	0.33	0.52 (0.46;0.57)	0.004	0.25	
Gestational age (days)	0.53 (0.47;0.60)	0.005	0.25	0.54 (0.45;0.63)	0.005	0.31	0.51 (0.44;0.57)	0.000	0.91	

Abbreviations: IVF – in vitro fertilisation