**Supplemental Table S1.  Descriptive information for *NR3C1* methylation factor scores**

| CpG | Location | % Methylated | Factor | Factor Loading |
|---|---|---|---|---|
| cg14621978 | Body | 0.96 ± 0.02 | 1 | 0.91 |
| cg12466613 | TSS1500 | 0.97 ± 0.01 | 1 | 0.83 |
| cg23273257 | 3'UTR | 0.98 ± 0.01 | 1 | 0.82 |
| cg19176661 | Body | 0.96 ± 0.02 | 1 | 0.80 |
| cg14438279 | 5'UTR | 0.95 ± 0.02 | 1 | 0.79 |
| cg00407401 | Body | 0.93 ± 0.03 | 1 | 0.77 |
| cg05900547 | Body | 0.90 ± 0.05 | 1 | 0.75 |
| cg05900547 | Body | 0.90 ± 0.05 | 1 | 0.75 |
| cg07528216 | 5'UTR | 0.97 ± 0.01 | 1 | 0.74 |
| cg26081259 | 3'UTR | 0.97 ± 0.01 | 1 | 0.72 |
| cg16535116 | Body | 0.88 ± 0.04 | 1 | 0.71 |
| cg27345592 | 5'UTR | 0.97 ± 0.01 | 1 | 0.68 |
| cg21979215 | TSS1500 | 0.83 ± 0.07 | 1 | 0.63 |
| cg07715663 | Body | 0.96 ± 0.03 | 1 | 0.58 |
| cg19457823 | Body | 0.94 ± 0.04 | 1 | 0.54 |
| cg24801588 | Body | 0.94 ± 0.02 | 1 | 0.54 |
| cg00294552 | 5'UTR | 0.91 ± 0.03 | 1 | 0.48 |
| cg06613263 | Body | 0.93 ± 0.02 | 1 | 0.47 |
| cg25708981 | Body | 0.88 ± 0.05 | 1 | 0.47 |
| cg07589972 | TSS1500 | 0.95 ± 0.01 | 1 | 0.42 |
| cg01751279 | 5'UTR | 0.93 ± 0.02 | 1 | 0.38 |
| cg08845721 | 5'UTR | 0.97 ± 0.01 | 1 | 0.36 |
| cg25579735 | 5'UTR | 0.98 ± 0.01 | 1 | 0.36 |
| cg12888360 | Body | 0.53 ± 0.12 | 1 | 0.35 |
| cg00629244 | TSS200; 5'UTR | 0.01 ± 0.002 | 1 | -0.32 |
| cg13648501 | TSS1500; 5'UTR | 0.03 ± 0.01 | 1 | -0.37 |
| cg06952416 | 5'UTR | 0.07 ± 0.01 | 1 | -0.43 |
| cg14558428 | TSS1500; 5'UTR | 0.02 ± 0.002 | 1 | -0.47 |
| cg26720913 | 5'UTR; 1stExon | 0.01 ± 0.005 | 1 | -0.47 |
| cg27122725 | 5'UTR | 0.06 ± 0.01 | 1 | -0.48 |
| cg08818984 | 1st Exon; 5'UTR | 0.02 ± 0.01 | 1 | -0.52 |
| | | | | |
| cg03746860 | Body | 0.93 ± 0.07 | 2 | 0.91 |
| cg16224829 | 5'UTR | 0.86 ± 0.07 | 2 | 0.88 |
| cg25535999 | Body | 0.95 ± 0.02 | 2 | 0.85 |
| cg01294526 | TSS1500 | 0.95 ± 0.03 | 2 | 0.84 |
| cg12969488 | 5'UTR | 0.79 ± 0.05 | 2 | 0.77 |
| cg23430507 | 5'UTR | 0.81 ± 0.04 | 2 | 0.67 |
| cg20728768 | Body | 0.67 ± 0.10 | 2 | 0.56 |
| cg16594263 | Body | 0.97 ± 0.01 | 2 | 0.45 |
| cg07589972 | TSS1500 | 0.95 ± 0.01 | 2 | 0.42 |
| cg14438279 | 5'UTR | 0.95 ± 0.02 | 2 | 0.41 |

| | | | | |
|---|---|---|---|---|
| cg24052866 | Body | 0.86 ± 0.04 | 2 | 0.41 |
| cg25579735 | 5'UTR | 0.98 ± 0.01 | 2 | 0.39 |
| cg13764763 | TSS1500; 5'UTR | 0.95 ± 0.02 | 2 | 0.38 |
| cg07528216 | 5'UTR | 0.97 ± 0.01 | 2 | 0.33 |
| cg12741214 | Body | 0.97 ± 0.01 | 2 | 0.32 |
| cg23776787 | 5'UTR; 1stExon | 0.02 ± 0.005 | 2 | -0.38 |
| cg08818984 | 1stExon; 5'UTR | 0.02 ± 0.01 | 2 | -0.56 |
| cg03906910 | 5'UTR; 1stExon | 0.15 ± 0.07 | 2 | -0.75 |
| cg15115787 | Body | 0.43 ± 0.12 | 2 | -0.80 |
| | | | | |
| cg15910486 | TSS1500; 5'UTR | 0.02 ± 0.004 | 3 | 0.65 |
| cg18019515 | TSS200; 5'UTR | 0.01 ± 0.001 | 3 | 0.52 |
| cg14939152 | TSS1500; 5'UTR | 0.02 ± 0.002 | 3 | 0.51 |
| cg17617527 | 5'UTR | 0.02 ± 0.002 | 3 | 0.48 |
| cg21209684 | TSS1500; 5'UTR | 0.02 ± 0.002 | 3 | 0.48 |
| cg17860381 | TSS1500; 5'UTR | 0.01 ± 0.003 | 3 | 0.45 |
| cg18068240 | TSS1500; 5'UTR | 0.01 ± 0.002 | 3 | 0.43 |
| cg01967637 | TSS1500; 5'UTR; 1st Exon | 0.07 ± 0.03 | 3 | 0.41 |
| cg04111177 | TSS1500; 5'UTR | 0.02 ± 0.006 | 3 | 0.41 |
| cg10847032 | TSS1500; 5'UTR | 0.02 ± 0.004 | 3 | 0.40 |
| cg14558428 | TSS1500; 5'UTR | 0.02 ± 0.002 | 3 | 0.40 |
| cg18146873 | 5'UTR; 1st Exon | 0.02 ± 0.004 | 3 | 0.38 |
| cg16335926 | TSS1500; 5'UTR | 0.01 ± 0.002 | 3 | 0.35 |
| cg18849621 | TSS1500; 5'UTR | 0.02 ± 0.003 | 3 | 0.34 |
| cg06968181 | TSS1500; 5'UTR | 0.05 ± 0.01 | 3 | 0.31 |
| cg15645634 | TSS1500; 5'UTR | 0.01 ± 0.002 | 3 | 0.31 |
| cg11152298 | TSS200; 5'UTR | 0.02 ± 0.01 | 3 | 0.30 |
| cg19645279 | Body | 0.69 ± 0.06 | 3 | -0.44 |
| | | | | |
| cg17342132 | Body | 0.92 ± 0.04 | 4 | 0.81 |
| cg22233604 | Body | 0.78 ± 0.05 | 4 | 0.79 |
| cg18998365 | 5'UTR | 0.59 ± 0.04 | 4 | 0.34 |
| cg20728768 | Body | 0.67 ± 0.10 | 4 | -0.34 |
| cg15115787 | Body | 0.43 ± 0.12 | 4 | -0.44 |
| | | | | |
| cg03857453 | Body | 0.97 ± 0.02 | 5 | 0.55 |
| cg08695103 | Body | 0.74 ± 0.08 | 5 | 0.48 |
| cg18718518 | TSS1500; 5'UTR | 0.75 ± 0.03 | 5 | 0.44 |
| cg20728768 | Body | 0.67 ± 0.10 | 5 | 0.42 |
| cg24052866 | Body | 0.86 ± 0.04 | 5 | 0.42 |
| cg21702128 | TSS1500; 5'UTR | 0.05 ± 0.01 | 5 | 0.38 |
| cg11152298 | TSS200; 5'UTR | 0.02 ± 0.01 | 5 | 0.34 |
| | | | | |
| cg07742588 | 5'UTR | 0.84 ± 0.07 | 6 | 0.67 |
| cg17349736 | 5'UTR | 0.93 ± 0.02 | 6 | 0.67 |

| | | | | |
|---|---|---|---|---|
| cg00294552 | 5'UTR | 0.91 ± 0.03 | 6 | 0.44 |
| cg24801588 | Body | 0.94 ± 0.02 | 6 | 0.43 |
| cg25708981 | Body | 0.88 ± 0.05 | 6 | 0.43 |
| cg05483455 | Body | 0.98 ± 0.02 | 6 | 0.41 |
| cg20598211 | Body | 0.96 ± 0.01 | 6 | 0.34 |
| cg18068240 | TSS1500; 5'UTR | 0.01 ± 0.002 | 6 | 0.33 |
| cg15645634 | TSS1500; 5'UTR | 0.01 ± 0.002 | 6 | 0.31 |
| cg21979215 | TSS1500 | 0.83 ± 0.07 | 6 | 0.31 |
| cg16335926 | TSS1500; 5'UTR | 0.01 ± 0.002 | 6 | -0.42 |
| cg27122725 | 5'UTR | 0.06 ± 0.01 | 6 | -0.49 |

The proportion of variance explained in methylation by factors 1 through 6 was 0.36, 0.24, 0.12, 0.08, 0.07, and 0.13 respectively.

Supplemental Table S2.  Multivariable linear regression models testing the joint contribution of depressive symptoms and lead exposure during pregnancy on birth and infant outcomes (n=258)^

|  | Model 1 | Model 2 | Model 3 | Model 4 |
|---|---|---|---|---|
| **Gestational Age** | | | | |
| Depression | -0.05 (0.02) |  | -0.05 (0.02) | -0.02 (0.02) |
|  | 0.05 |  | 0.04 | 0.41 |
| Lead |  | 0.23 (0.27) | 0.24 (0.27) | 0.86 (0.03) |
|  |  | 0.39 | 0.37 | 0.10 |
| Depression x Lead |  |  |  | -0.07 (0.05) |
|  |  |  |  | 0.15 |
| **Birth Weight** | | | | |
| Depression | -5.46 (6.84) |  | -5.43 (6.85) | 3.70 (8.37) |
|  | 0.43 |  | 0.43 | 0.66 |
| Lead |  | -22.78 (80.43) | -22.03 (80.49) | 213.23 (8.37) |
|  |  | 0.78 | 0.78 | 0.15 |
| Depression x Lead |  |  |  | -26.39 (14.03) |
|  |  |  |  | 0.06 |
| **Birth Length** | | | | |
| Depression | -0.07 (0.04) |  | -0.07 (0.04) | -0.01 (0.04) |
|  | 0.07 |  | 0.07 | 0.81 |
| Lead |  | -0.12 (0.42) | -0.11 (0.42) | 1.29 (0.78) |
|  |  | 0.77 | 0.79 | 0.10 |
| Depression x Lead |  |  |  | -0.16 (0.07) |
|  |  |  |  | 0.03 |
| **Head Circumference** | | | | |
| Depression | -0.04 (0.02) |  | -0.04 (0.02) | -0.01 (0.03) |
|  | 0.07 |  | 0.07 | 0.79 |
| Lead |  | -0.26 (0.27) | -0.24 (0.27) | 0.65 (0.51) |
|  |  | 0.34 | 0.38 | 0.20 |
| Depression x Lead |  |  |  | -0.10 (0.05) |
|  |  |  |  | 0.04 |
| **Cephalization Index** | | | | |
| Depression | 0.001 (0.002) |  | 0.001 (0.02) | -0.004 (0.003) |
|  | 0.83 |  | 0.83 | 0.24 |
| Lead |  | -0.003 (0.03) | -0.003 (0.03) | -0.11 (0.05) |
|  |  | 0.91 | 0.91 | 0.04 |
| Depression x Lead |  |  |  | 0.01 (0.01) |
|  |  |  |  | 0.02 |

^Top cell entries are β (SE); bottom cell entry is the p-value for that model parameter. Depression is treated continuously.