

**Supplementary Table 1.** Fatigue and depression symptom counts in the phenotypic subgroups.

	Non-depressed, non-fatigued ( <i>N</i> = 1750)	Non-depressed, fatigued ( <i>N</i> = 590)	MiDD, non-fatigued ( <i>N</i> = 83)	MDD, non-fatigued ( <i>N</i> = 16)	MiDD, fatigued ( <i>N</i> = 142)	MDD, fatigued ( <i>N</i> = 34)	Complete cohort ( <i>N</i> = 2615)
<b>Fatigue symptoms</b>							
Muscle pain at rest	40 (2.3)	194 (32.9)	5 (6.0)	0 (0.0)	48 (33.8)	12 (35.3)	299 (11.4)
Post-exertional muscle pain	213 (12.2)	392 (66.4)	8 (9.6)	1 (6.3)	95 (66.9)	19 (55.9)	728 (27.8)
Post-exertional muscle fatigue	211 (12.1)	486 (82.4)	11 (13.3)	1 (6.3)	102 (71.8)	27 (79.4)	838 (32.0)
Post-exertional fatigue	75 (4.3)	338 (57.3)	9 (10.8)	1 (6.3)	85 (59.9)	22 (64.7)	530 (20.3)
Hypersomnia	116 (6.6)	242 (41.0)	4 (4.8)	0 (0.0)	59 (41.5)	18 (52.9)	439 (16.8)
Insomnia	53 (3.0)	77 (13.1)	22 (26.5)	11 (68.8)	53 (37.3)	26 (76.5)	242 (9.3)
Poor concentration	37 (2.1)	85 (14.4)	12 (14.5)	7 (43.8)	68 (47.9)	23 (67.6)	232 (8.9)
Speech problems	112 (6.4)	195 (33.1)	2 (2.4)	0 (0.0)	48 (33.8)	14 (41.2)	371 (14.2)
Poor memory	115 (6.6)	224 (38.0)	6 (7.2)	0 (0.0)	58 (40.8)	15 (44.1)	418 (16.0)
Headaches	191 (10.9)	234 (39.7)	13 (15.7)	1 (6.3)	75 (52.8)	16 (47.1)	530 (20.3)
<b>Depression symptoms</b>							
Depressed mood	38 (2.2)	17 (2.9)	59 (71.1)	16 (100.0)	104 (73.2)	32 (94.1)	266 (10.2)
Anhedonia	51 (2.9)	44 (7.5)	61 (73.5)	16 (100.0)	95 (66.9)	33 (97.1)	300 (11.2)
Insomnia	8 (0.5)	17 (2.9)	11 (13.3)	14 (87.5)	35 (24.6)	30 (88.2)	115 (4.4)
Psychomotor agitation	2 (0.1)	6 (1.0)	3 (3.6)	6 (37.5)	18 (12.7)	18 (52.9)	53 (2.0)
Loss of energy	3 (0.2)	2 (0.3)	5 (6.0)	7 (43.8)	8 (5.6)	17 (50.0)	42 (1.6)
Feeling worthless	55 (3.1)	50 (8.5)	51 (61.4)	16 (100.0)	94 (66.2)	33 (97.1)	299 (11.4)
Inability to concentrate	19 (1.1)	22 (3.7)	22 (26.5)	9 (56.3)	37 (26.1)	23 (67.6)	132 (5.0)
Suicidal thoughts	1 (0.1)	1 (0.2)	4 (4.8)	7 (43.8)	11 (7.7)	17 (50.0)	41 (1.6)

For each of the seven phenotypic subgroups, the number of individuals and proportion of individuals (in brackets) reporting a specific symptom.