

Table S1 shows factors associated with depression, general anxiety and suicidal attempt/ideation among respondents who identified as heterosexual individuals only. Having an unknown HIV status was associated with significantly higher odds of experiencing depressive symptoms (AOR: 3.92, 95% CI: 2.66-5.78, $p<0.001$), high general anxiety (AOR: 4.16, 95% CI: 2.63-6.56, $p<0.001$) and suicidal attempts/ideation (AOR: 2.06, 95% CI: 1.28-3.30, $p=0.003$). Being older was also associated with higher odds of experiencing suicidal ideations/attempts (AOR: 1.30, 95% CI: 1.11-1.52, $p=0.001$).

Table S1: Multivariate logistic regression analysis to determine association between HIV status and mental health status among 13-19 year-old adolescents in Nigeria (heterosexuals alone - N=750)

Variables	Total n (%)	Depressive symptoms		AOR (95% CI) <i>p</i> value	High general anxiety		AOR (95% CI) <i>p</i> value	Suicidal ideation		AOR (95% CI) <i>p</i> value
		Yes n (%)	No n (%)		Yes n (%)	No n (%)		Yes n (%)	No n (%)	
HIV status										
HIV negative	549 (73.2)	156 (28.4)	393 (71.6)	1.00 	47 (8.6)	502 (91.4)	1.00 	72 (13.1)	477 (86.9)	1.00
HIV positive	12 (1.6)	5 (41.7)	7 (58.3)	1.46 (0.44-4.87) 0.534	3 (25.0)	9 (75.0)	3.12 (0.80-12.28) 0.103	0 (0)	12 (100)	0.00 (0.00-0.00) 0.999
Unknown HIV status	189 (25.2)	131 (69.3)	58 (30.7)	3.92 (2.66-5.78) <0.001	65 (34.4)	124 (65.6)	4.16 (2.63-6.56) <0.001	39 (20.6)	150 (79.4)	2.06 (1.28-3.30) 0.003
Age in years mean (SD)	17.10 (1.61)	16.45 (1.90)	17.27 (1.32)	0.96 (0.85-1.07) 0.436	16.33 (1.94)	17.06 (1.53)	0.97 (0.84-1.11) 0.612	17.25 (1.42)	16.89 (1.65)	1.30 (1.11-1.52) 0.001
Educational status										

No formal education	17 (2.3)	6 (35.3)	11 (64.7)	1.00	2 (11.8)	15 (88.2)	1.00	3 (17.6)	14 (82.4)	1.00
Primary education	41 (5.5)	23 (56.1)	18 (43.9)	1.89 (0.54-6.55) 0.318	6 (14.6)	35 (85.4)	0.99 (0.17-5.86) 0.989	2 (4.9)	39 (95.1)	0.33 (0.05-2.27) 0.259
Secondary education	460 (61.3)	230 (50.0)	230 (50.0)	1.70 (0.59-4.91) 0.324	97 (21.1)	363 (78.9)	1.87 (0.40-8.68) 0.427	78 (17.0)	382 (83.0)	0.84 (0.23-3.07) 0.793
Tertiary education	232 (30.9)	33 (14.2)	199 (85.8)	0.41 (0.14-1.26) 0.120	10 (4.3)	222 (95.7)	0.52 (0.10-2.73) 0.438	28 (12.1)	204 (87.9)	0.49 (0.13-1.90) 0.304
Cox & Snell R²			0.187	-		0.106	-		0.036	-
Nagelkerke R²			0.253	-		0.184	-		0.063	-
Omnibus test of model coefficients			154.81	<0.001		83.83	<0.001		27.34	<0.001
Hosmer Lemeshow test			34.45	<0.001		18.43	0.010		8.78	0.269