

Supplementary Table 1, Results of the ANCOVA analyses examining NR3C1 and OXYR DNA methylation by intervention group, sex and their interaction.

NR3C1 DNA methylation			OXYR CpG1 DNA methylation			OXYR CpG2 DNA methylation		
Variable	F	p	Variable	F	p	Variable	F	p
Intervention group	1.17	0.281	Intervention group	0.28	0.6	Intervention group	1.05	0.307
Child sex	0.93	0.336	Child sex	0.42	0.519	Child sex	0.14	0.705
Intervention group * child sex	0.11	0.744	Intervention group * child sex	0.39	0.533	Intervention group * child sex	0.53	0.468
PPACS T1	0.00	0.944	PPACS T1	0.20	0.654	PPACS T1	0.12	0.724
Child age	1.75	0.189	Child age	0.05	0.826	Child age	1.44	0.231
Number of caregivers in trial	0.05	0.825	Number of caregivers in trial	0.48	0.491	Number of caregivers in trial	0.41	0.523
Time since randomisation	13.07	<0.001	Time since randomisation	6.21	0.014	Time since randomisation	3.52	0.062
Location - Camden	0.09	0.763	Location - Camden	0.02	0.886	Location - Camden	0.03	0.859
Location - Hillingdon	0.42	0.517	Location - Hillingdon	0.03	0.866	Location - Hillingdon	2.23	0.635
Location - Oxford	0.16	0.694	Location - Oxford	0.08	0.784	Location - Oxford	0.00	0.98
Location - Barking	0.73	0.394	Location - Barking	0.15	0.697	Location - Barking	0.01	0.935
Location - Peterborough	4.45	0.037	Location - Peterborough	1.11	0.294	Location - Peterborough	0.83	0.365
Location - Hertfordshire	0.53	0.47	Location - Hertfordshire	0.31	0.577	Location - Hertfordshire	0.08	0.776
Model N = 138, R-squared = 0.1670			Model N = 220, R-squared = 0.0561			Model N = 220, R-squared = 0.0420		

Supplementary Table 2, Results of the regression analyses predicting child behavioural difficulties at time three from DNA methylation, child sex, their interaction, and confounders

	NR3C1 DNA methylation				OXYR CpG1 DNA methylation				OXYR CpG2 DNA methylation				FKBP5 CpG2 DNA methylation			
	Beta	SE	Std. Beta	p	Beta	SE	Std. Beta	p	Beta	SE	Std. Beta	p	Beta	SE	Std. Beta	p
	Variable															
DNA methylation	1.023	1.901	0.120	0.593	-0.422	1.146	0.104	0.456	-1.448	1.290	-0.180	0.265	-0.996	1.290	-0.117	0.442
Child sex	3.709	1.991	0.233	0.068	2.625	1.528	0.106	0.290	2.426	1.527	0.151	0.116	3.310	1.549	0.207	0.035
DNA methylation * child sex	-2.605	2.301	-0.235	0.263	0.237	1.595	-0.117	0.384	1.414	1.571	0.142	0.370	1.875	1.636	0.169	0.255
PPACS T1	0.234	0.105	0.282	0.030	0.284	1.295	0.280	0.005	0.302	0.083	0.353	<0.001	0.283	0.079	0.333	0.001
Child age	-0.329	0.227	-0.193	0.153	-0.271	0.158	-0.117	0.088	-0.258	0.157	-0.160	0.104	1.875	1.636	-0.174	0.075
Number of caregivers in trial	2.439	2.649	0.115	0.362	0.635	1.934	0.034	0.723	0.628	1.919	0.030	0.744	0.283	0.080	0.017	0.857
Time since randomisation	0.056	0.422	0.016	0.194	-0.185	0.320	-0.016	0.874	-0.213	0.314	-0.066	0.500	-0.277	0.153	-0.028	0.775
Location - Camden	-0.503	2.345	-0.030	0.831	-0.253	1.877	-0.060	0.590	-0.038	1.850	-0.002	0.983	0.351	1.943	-0.028	0.793
Location - Hillingdon	-6.160	3.973	-0.206	0.123	-2.400	3.179	-0.105	0.306	-2.227	3.130	-0.069	0.478	-0.090	0.311	-0.147	0.156
Location - Oxford	1.410	3.512	0.054	0.694	-0.244	2.257	-0.011	0.917	-0.178	2.246	-0.008	0.937	-0.089	0.311	-0.018	0.961
Location - Barking	-0.916	6.173	-0.020	0.883	-4.247	4.659	0.002	0.984	-4.403	4.628	-0.091	0.344	-4.167	4.622	-0.089	0.370
Location - Peterborough	1.543	5.973	0.033	0.797	3.288	3.159	0.031	0.774	3.392	3.098	0.112	0.276	3.453	3.103	0.116	0.269
Location - Hertfordshire	-2.217	5.790	-0.091	0.470	-6.090	5.43	-0.153	0.123	-5.996	5.471	-0.102	0.276	-4.949	5.348	-0.085	0.357
	Model N = 65, R-squared = 0.3022				Model N = 105, R-squared = 0.205				Model N = 105, R-squared = 0.2722				Model N = 103, R-squared = 0.3066			

	NR3C1 DNA methylation				OXYR CpG1 DNA methylation				OXYR CpG2 DNA methylation				FKBP5 CpG2 DNA methylation				
	Variable		Std. Beta	p	Beta	SE	Std. Beta	p	Beta	SE	Std. Beta	p	Beta	SE	Std. Beta	p	
Control Group	DNA methylation	1.374	0.214	0.121	0.524	2.338	1.240	0.266	0.040	1.520	1.061	0.145	0.155	2.370	1.376	0.236	0.088
	Child sex	-0.104	2.575	-0.004	0.968	-1.339	1.859	-0.054	0.544	-1.569	1.872	-0.073	0.404	-0.836	1.895	-0.039	0.660
	DNA methylation * child sex	-2.188	2.604	-0.159	0.404	-2.608	1.625	-0.160	0.204	-1.250	1.792	-0.071	0.487	-3.250	1.791	-0.247	0.073
	PPACS T1	0.543	0.108	0.544	<0.001	0.443	0.080	0.429	<0.001	0.442	0.081	0.470	<0.001	0.437	0.083	0.458	<0.001
	Child age	-0.090	0.230	0.047	0.699	0.066	0.150	0.051	0.571	0.058	0.152	0.033	0.703	0.081	.150	0.046	0.590
	Number of caregivers in trial	-3.380	3.287	-0.117	0.308	-4.755	2.533	-0.097	0.352	-4.533	2.535	-0.163	0.077	-4.911	2.528	-0.176	0.055
	Time since randomisation	-0.293	0.730	-0.049	0.689	0.300	0.485	0.270	0.702	0.255	0.486	0.049	0.602	0.270	0.487	0.051	0.580
	Location - Camden	0.533	2.924	0.021	0.856	-0.347	2.229	-0.077	0.429	0.179	2.221	0.008	0.936	0.615	2.206	0.026	0.781
	Location - Hillingdon	7.730	5.428	0.171	0.160	4.802	3.885	0.106	0.271	5.012	3.911	0.120	0.203	5.982	4.188	0.136	0.156
	Location - Oxford	-2.327	3.931	-0.064	0.556	-2.715	2.699	-0.072	0.433	-2.340	2.719	-0.076	0.391	-1.722	2.733	-0.056	0.539
	Location - Barking	-6.841	7.406	-0.089	0.359	-8.218	5.617	0.071	0.424	-7.544	5.639	-0.114	0.184	-7.361	5.620	-0.111	0.193
	Location - Peterborough	7.686	5.683	0.154	0.181	5.571	3.232	0.250	0.006	5.689	3.255	0.152	0.084	5.790	3.233	0.154	0.076
	Location - Hertfordshire	-0.858	6.341	-0.015	0.893	-3.735	4.949	0.003	0.970	-2.766	4.938	-0.048	0.577	-3.620	4.935	-0.962	0.465
	Model N = 73, R-squared = 0.4198					Model N = 114, R-squared = 0.3306				Model N = 115, R-squared = 0.3532				Model N = 114, R-squared = 0.3679			