

**Supplementary Table 1 Summary of the Center for Epidemiologic Studies-Depression Scale items**

Item No.	8-Item
Score range	0-8
Cut-off Reflecting Clinical Depression	$\geq 3$
Item/Response	Binary
I1. I felt depressed.	No=0/Yes=1
I2. I felt that everything I did was an effort.	No=0/Yes=1
I3. My sleep was restless.	No=0/Yes=1
I4. I was happy.	Yes=0/No=1
I5. I felt lonely.	No=0/Yes=1
I6. I enjoyed life.	Yes=0/No=1
I7. I felt sad.	No=0/Yes=1
I8. I could not get "going".	No=0/Yes=1

**Supplementary Table 2 Mediation effect of overweight for depression to increased risk of new-onset diabetes in sensitivity analysis**

	$\beta$ (SD)	OR (95%CI)	<i>P</i> value
Model A (Overweight as the outcome)			
Depression	0.21 (0.10)	1.24 (1.03-1.49)	0.027
Model B (New-onset diabetes as the outcome)			
Overweight	1.08 (0.10)	3.00 (2.48-3.62)	< 0.001
Model C (New-onset diabetes as the outcome)			
Depression	0.13 (0.07)	1.08 (0.90-1.29)	0.414
Sobel test for mediation effect			0.037

Model A was adjusted for the variables listed in the adjusted model in Table 2. Model B was further adjusted for depression in addition to the variables listed in the adjusted model in Table 2. Model C was further adjusted for overweight in addition to the variables listed in the adjusted model in Table 2. OR: Odds ratios; 95%CI: 95% confidence intervals.