

**Supplementary Table 1. Mendelian randomization sensitivity analysis for the causal effects of MDD on COVID-19**

Exposure	Outcome	Method	Q_P	I2	Egger_intercept	P_pleiotropy
MDD	SARS-CoV-2 infection	IVW	0.093	0.172	NA	NA
MDD	SARS-CoV-2 infection	WM	NA	NA	NA	NA
MDD	SARS-CoV-2 infection	MR Egger	0.081	0.172	-0.001	0.855
MDD	Hospitalized COVID-19	IVW	0.026	0.243	NA	NA
MDD	Hospitalized COVID-19	WM	NA	NA	NA	NA
MDD	Hospitalized COVID-19	MR Egger	0.033	0.223	0.011	0.146
MDD	Critical COVID-19	IVW	2.15E-03	0.329	NA	NA
MDD	Critical COVID-19	WM	NA	NA	NA	NA
MDD	Critical COVID-19	MR Egger	3.61E-03	0.307	0.020	0.100

MDD: major depressive disorder; IVW: inverse variance weighted; MR: Mendelian randomization; WM: weighted median; Q: statistics of heterogeneity analysis; Q\_P: P value of heterogeneity analysis; I2: I2 statistics of heterogeneity; Egger\_intercept: intercept of MR-Egger intercept analysis; P\_pleiotropy: P value of MR-Egger intercept analysis.

**Supplementary Table 2. Mendelian randomization sensitivity analysis for the causal effects COVID-19 on MDD**

Exposure	Outcome	Method	Q_P	I2	Egger_intercept	P_pleiotropy
SARS-CoV-2 infection	MDD	IVW	0.036	0.403	NA	NA
SARS-CoV-2 infection	MDD	WM	NA	NA	NA	NA
SARS-CoV-2 infection	MDD	MR Egger	0.051	0.346	0.006	0.22
Hospitalized COVID-19	MDD	IVW	9.35E-04	0.49	NA	NA
Hospitalized COVID-19	MDD	WM	NA	NA	NA	NA
Hospitalized COVID-19	MDD	MR Egger	1.30E-03	0.468	0.004	0.255
Critical COVID-19	MDD	IVW	0.036	0.335	NA	NA
Critical COVID-19	MDD	WM	NA	NA	NA	NA
Critical COVID-19	MDD	MR Egger	0.034	0.321	0.002	0.429

MDD: major depressive disorder; IVW: inverse variance weighted; MR: Mendelian randomization; WM: weighted median; Q: statistics of heterogeneity analysis; Q\_P: P value of heterogeneity analysis; I2: I2 statistics of heterogeneity; Egger\_intercept: intercept of MR-Egger intercept analysis; P\_pleiotropy: P value of MR-Egger intercept analysis.