

## Supporting Information

**Table 1: Attrition Table**

|                   | Total | Complete case | Lost to follow-up | p-value |
|-------------------|-------|---------------|-------------------|---------|
|                   | N=914 | N=528         | N=386             |         |
| Age               |       |               |                   | 0.006   |
| Young adolescents | 63.4% | 67.1%         | 58.3%             |         |
| Older adolescents | 36.6% | 32.9%         | 41.7%             |         |
| Biological Sex    |       |               |                   | 0.009   |
| Female            | 57.3% | 61.0%         | 52.3%             |         |
| Male              | 42.7% | 39.0%         | 47.7%             |         |
| School attendance |       |               |                   | 0.12    |
| Yes               | 87.1% | 88.6%         | 85.0%             |         |
| No                | 12.9% | 11.4%         | 15.0%             |         |

**Table 2: Independent association between family adversity and conduct problems.**

|                                    | Conduct problems |              |                              |               |              |                              |
|------------------------------------|------------------|--------------|------------------------------|---------------|--------------|------------------------------|
|                                    | Wave 1           |              |                              | Wave 3        |              |                              |
|                                    | Coeff b          | bSE (b)      | 95% bCI (b)                  | Coeff b       | bSE (b)      | 95% bCI (b)                  |
| <b>Family adversity</b>            |                  |              |                              |               |              |                              |
| Low                                |                  |              |                              |               |              |                              |
| High                               | 0.01             | 0.04         | -0.08-0.10                   | 0.01          | 0.07         | -0.12-0.15                   |
| <b>Individual resilience</b>       |                  |              |                              |               |              |                              |
| Low                                |                  |              |                              |               |              |                              |
| High                               | 0.23             | 0.16         | -0.09-0.56                   | 0.69 *        | 0.27         | 0.15-1.24                    |
| <b>Relational resilience</b>       |                  |              |                              |               |              |                              |
| Low                                |                  |              |                              |               |              |                              |
| High                               | 0.17             | 0.16         | -0.15-0.50                   | 0.26          | 0.27         | -0.28-0.80                   |
| <b>Contextual resilience</b>       |                  |              |                              |               |              |                              |
| Low                                |                  |              |                              |               |              |                              |
| High                               | 0.30             | 0.16         | -0.02-0.63                   | 0.29          | 0.28         | -0.27-0.85                   |
| <b>Perception of neighbourhood</b> |                  |              |                              |               |              |                              |
| Low                                |                  |              |                              |               |              |                              |
| High                               | 0.07             | 0.16         | -0.25-0.40                   | -0.02         | 0.27         | -0.56-0.51                   |
| <b>Victimisation by Community</b>  |                  |              |                              |               |              |                              |
| Low                                |                  |              |                              |               |              |                              |
| High                               | 0.21             | 0.16         | -0.11-0.54                   | 0.04          | 0.27         | -0.49 - 0.59                 |
| <b>Age</b>                         |                  |              |                              |               |              |                              |
| 15-18                              |                  |              |                              |               |              |                              |
| 19-24                              | 0.17             | 0.16         | -0.15-0.51                   | 0.29          | 0.27         | -0.24-0.83                   |
| <b>Biological sex</b>              |                  |              |                              |               |              |                              |
| Female                             |                  |              |                              |               |              |                              |
| Male                               | 0.73             | 0.14         | 0.44-1.02                    | 0.25          | 0.20         | -0.15 – 0.65                 |
| <b>Race</b>                        |                  |              |                              |               |              |                              |
| Black                              |                  |              |                              |               |              |                              |
| White                              | -0.76 ***        | 0.23         | -1.21- -0.31                 | -0.26         | 0.32         | -0.89 – 0.37                 |
| Coloured                           | -0.02            | 0.68         | -1.37 – 1.31                 | -0.08         | 0.89         | -1.84 – 1.68                 |
| Indian                             | -1.47            | 0.93         | -3.31 – 0.36                 | -1.51         | 1.36         | -4.19 – 1.17                 |
| <b>School attendance</b>           |                  |              |                              |               |              |                              |
| Yes                                |                  |              |                              |               |              |                              |
| No                                 | 0.14             | 0.20         | -0.26-0.54                   | 0.30          | 0.27         | -0.23 – 0.84                 |
| <b>Source of Income</b>            |                  |              |                              |               |              |                              |
| Salaries                           |                  |              |                              |               |              |                              |
| Business/self-employed             | 0.54             | 0.32         | -0.10 – 1.18                 | 0.46          | 0.73         | -0.99 – 1.91                 |
| Social welfare                     |                  |              |                              |               |              |                              |
| Maintenance                        | 0.10<br>-0.22    | 0.24<br>0.26 | -0.38 – 0.58<br>-0.74 – 0.29 | 0.17<br>-0.15 | 0.42<br>0.40 | -0.65 – 1.00<br>-0.95 – 0.65 |

\*p < 0.1; \*\*p < 0.05; \*\*\*p < 0.01

**Table 3: Independent association between family adversity and Depression.**

|                                    | Depression   |             |                    |              |             |                   |
|------------------------------------|--------------|-------------|--------------------|--------------|-------------|-------------------|
|                                    | Wave 1       |             |                    | Wave 3       |             |                   |
|                                    | Coeff b      | bSE (b)     | 95% bCI (b)        | Coeff b      | bSE (b)     | 95% bCI (b)       |
| Constant                           | <b>13.82</b> | <b>0.56</b> | <b>12.71-14.93</b> | <b>13.56</b> | <b>0.99</b> | <b>-0.50-0.83</b> |
| <b>Family adversity</b>            | 0.024        | 0.19        | -0.36-0.41         | 0.16         | 0.33        | -0.50-0.83        |
| <b>Individual resilience</b>       |              |             |                    |              |             |                   |
| Low                                |              |             |                    |              |             |                   |
| High                               | -0.23        | 0.70        | -1.62-1.15         | -0.39        | 1.31        | -2.98-2.20        |
| <b>Relational resilience</b>       |              |             |                    |              |             |                   |
| Low                                |              |             |                    |              |             |                   |
| High                               | 1.16         | 0.71        | -0.23-2.56         | 1.15         | 1.30        | -1.40-3.71        |
| <b>Contextual resilience</b>       |              |             |                    |              |             |                   |
| Low                                |              |             |                    |              |             |                   |
| High                               | 0.10         | 0.71        | -1.30-1.50         | 1.39         | 1.33        | -1.22-1.01        |
| <b>Perception of neighbourhood</b> |              |             |                    |              |             |                   |
| Low                                |              |             |                    |              |             |                   |
| High                               | -0.46        | 0.71        | -1.86-0.92         | -2.22        | 1.29        | -4.76 - 0.31      |
| <b>Victimisation by Community</b>  |              |             |                    |              |             |                   |
| Low                                |              |             |                    |              |             |                   |
| High                               | 0.62         | 0.71        | -0.77-2.02         | 0.29         | 1.30        | -2.27 - 2.85      |
| <b>Age</b>                         |              |             |                    |              |             |                   |
| 15-18                              |              |             |                    |              |             |                   |
| 19-24                              | 1.70 ***     | 0.70        | 0.31-3.09          | 3.67 ***     | 1.28        | 1.14-6.20         |
| <b>Biological sex</b>              |              |             |                    |              |             |                   |
| Female                             |              |             |                    |              |             |                   |
| Male                               | 0.49         | 0.64        | -0.77-1.76         | 0.45         | 0.98        | -1.48 - 2.38      |
| <b>Race</b>                        |              |             |                    |              |             |                   |
| Black                              |              |             |                    |              |             |                   |
| White                              | -1.96        | 1.03        | -3.98-0.06         | -1.83        | 1.48        | -4.75 -1.09       |
| Coloured                           | 0.12         | 3.03        | -5.83-6.08         | -1.13        | 4.14        | -9.28 - 7.00      |
| Indian                             | 1.72         | 4.27        | -6.67-10.12        | -13.56       | 6.30        | -25.95 - -1.18    |
| <b>School attendance</b>           |              |             |                    |              |             |                   |
| Yes                                |              |             |                    |              |             |                   |
| No                                 | 1.51         | 0.79        | -0.04-3.07         | 2.89         | 1.29        | 0.33-5.44         |
| <b>Source of Income</b>            |              |             |                    |              |             |                   |
| Salaries                           |              |             |                    |              |             |                   |
| Business/self-employed             | 1.29         | 1.34        | -1.34-3.93         | -0.53        | 3.69        | -7.81-6.73        |
| Social welfare                     | 2.63         | 0.99        | 0.67-4.59          | 4.79         | 2.06 **     | 0.72-8.86         |
| Maintenance                        | -3.31        | 1.13        | -5.54- -1.08       | -1.84        | 1.99        | -5.77 - 2.08      |

\*p < 0.1; \*\*p < 0.05; \*\*\*p < 0.01.