

**Table 1. Multilevel regression analysis of SIS-R General factor score from 15 catchment areas in Europe and Brazil.**

	Null model (N=1,382)	Model 1 (N=1,382)	Model 2 (N=1,382)	Model 3 (N=1,382)
<b>Fixed effects</b>				
<b>Individual level</b>				
Age		<b>-0.004 (-0.007- -0.001)</b>	-0.003 (-0.006-0.001)	-0.003 (-0.006-0.001)
Sex		Ref.	Ref.	Ref.
<i>Female</i>				
<i>Male</i>		-0.069 (-0.148-0.010)	-0.052 (-0.128-0.025)	-0.053 (-0.129-0.024)
Education			Ref.	Ref.
<i>Higher</i>			<b>0.196 (0.113-0.279)</b>	<b>0.201 (0.118-0.284)</b>
<i>School, college, vocational</i>			0.178 (-0.009-0.364)	0.178 (-0.009-0.364)
<i>No qualification</i>				
Relational status			Ref.	Ref.
<i>Other</i>				
<i>Single</i>			0.081 (-0.006-0.168)	0.079 (-0.008-0.166)
Employment			Ref.	Ref.
<i>Other</i>				
<i>Unemployed</i>			<b>0.120 (0.012-0.228)</b>	<b>0.121 (0.013-0.229)</b>
Current cannabis use			Ref.	Ref.
<i>No</i>				
<i>Yes</i>			0.078 (-0.048-0.203)	0.079 (-0.046-0.204)
Migrant status			Ref.	Ref.
<i>Non-migrant</i>				
<i>Migrant</i>			<b>0.112 (0.015-0.209)</b>	<b>0.108 (0.012-0.205)</b>
CTQ			<b>0.071 (0.053-0.089)</b>	<b>0.070 (0.053-0.088)</b>
Bullying			Ref.	Ref.
<i>Never</i>				
<i>Ever</i>			<b>0.267 (0.178-0.355)</b>	<b>0.260 (0.172-0.349)</b>
<b>Site level</b>				
Incidence of FEP				<b>0.227 (0.101-0.354)</b>
<b>Random effects</b>				
Individual variance	0.56 (0.52-0.61)	0.56 (0.52-0.60)	0.49 (0.46-0.53)	0.49 (0.46-0.54)
Site variance	0.10 (0.05-0.21)	0.10 (0.05-0.21)	0.08 (0.04-0.18)	0.04 (0.02-0.10)
PCV				
<i>PCV between individuals</i>	Ref..	0.0%	12.5%	12.5%
<i>PCV between sites</i>	Ref..	0.0%	20.0%	60.0%
ICC	0.15 (0.07-0.27)	0.15 (0.08-0.28)	0.14 (0.07-0.27)	0.08 (0.03-0.17)
Log likelihood	-1,584	-1,579	-1,498	-1,493
AIC	3,174	3,168	3,022	3,016
BIC	3,189	3,194	3,090	3,089

CTQ: Childhood Trauma Questionnaire; SCZ-PRS: Schizophrenia Polygenic Risk Score; FEP: First-Episode Psychosis; PCV: Proportional change in variance; ICC: Intraclass correlation coefficient; AIC: Akaike Information Criterion.

**Table 2. Multilevel regression analysis of CAPE General factor score from 16 catchment areas in Europe and Brazil.**

	Null model (N=1,497)	Model 1 (N=1,497)	Model 2 (N=1,493)	Model 3 (N=1,493)
<b>Fixed effects</b>				
<b>Individual level</b>				
Age		-0.002 (-0.006-0.001)	0.000 (-0.003-0.004)	-0.003 (-0.006-0.001)
Sex		Ref.	Ref.	Ref.
<i>Female</i>		Ref.	Ref.	Ref.
<i>Male</i>		<b>-0.132 (-0.221- -0.042)</b>	<b>-0.119 (-0.205- -0.033)</b>	<b>-0.118 (-0.204- -0.032)</b>
Education			Ref.	Ref.
<i>Higher</i>			0.003 (-0.091-0.096)	-0.002 (-0.095-0.092)
<i>School, college, vocational</i>			-0.166 (-0.382-0.051)	-0.170 (-0.386-0.046)
<i>No qualification</i>				
Relational status			Ref.	Ref.
<i>Other</i>			Ref.	Ref.
<i>Single</i>			<b>0.135 (0.038-0.232)</b>	<b>0.137 (0.041-0.234)</b>
Employment			Ref.	Ref.
<i>Other</i>			Ref.	Ref.
<i>Unemployed</i>			<b>0.167 (0.044-0.290)</b>	<b>0.168 (0.046-0.291)</b>
Current cannabis use			Ref.	Ref.
<i>No</i>			Ref.	Ref.
<i>Yes</i>			<b>0.151 (0.008-0.293)</b>	<b>0.153 (0.011-0.295)</b>
Migrant status			Ref.	Ref.
<i>Non-migrant</i>			Ref.	Ref.
<i>Migrant</i>			-0.032 (-0.142-0.178)	-0.025 (-0.136-0.085)
CTQ			<b>0.112 (0.092-0.133)</b>	<b>0.114 (0.093-0.134)</b>
Bullying			Ref.	Ref.
<i>Never</i>			Ref.	Ref.
<i>Ever</i>			<b>0.300 (0.200-0.400)</b>	<b>0.310 (0.210-0.410)</b>
<b>Site level</b>				
Incidence of FEP				<b>-0.098 (-0.173- -0.023)</b>
<b>Random effects</b>				
Individual variance	0.79 (0.73-0.85)	0.78 (0.73-0.84)	0.69 (0.64-0.74)	0.69 (0.64-0.74)
Site variance	0.02 (0.01-0.06)	0.02 (0.01-0.06)	0.02 (0.01-0.05)	0.01 (0.00-0.04)
PCV				
PCV between individuals	Ref.	1.3%	12.6%	12.6%
ICC	0.03 (0.01-0.08)	0.03 (0.01-0.08)	0.03 (0.01-0.07)	0.01 (0.00-0.06)
Log likelihood	-1,954	-1,949	-1,853	-1,851
AIC	3,915	3,909	3,732	3,729
BIC	3,931	3,936	3,801	3,804

CTQ: Childhood Trauma Questionnaire; SCZ-PRS: Schizophrenia Polygenic Risk Score; FEP: First-Episode Psychosis; PCV: Proportional change in variance; ICC: Intraclass correlation coefficient; AIC: Akaike Information Criterion; Bayesian Information Criterion.

**Table 3. Subclinical psychosis by SCZ-PRS.**

	SIS-R <sub>GEN</sub>				CAPE <sub>GEN</sub>			
	unadjusted		adjusted <sup>†</sup>		unadjusted		adjusted <sup>†</sup>	
	$\beta$	95%CI	$\beta$	95%CI	$\beta$	95%CI	$\beta$	95%CI
SCZ-PRS	<b>0.076</b>	<b>0.021-0.131</b>	<b>0.078</b>	<b>0.023-0.133</b>	<b>0.075</b>	<b>0.011-0.139</b>	<b>0.075</b>	<b>0.011-0.138</b>

Significant coefficients (<0.05) are in **bold**. <sup>†</sup>adjusted for age, sex, and ten principal components.

SCZ-PRS: Schizophrenia Polygenic Risk Score; SIS-R<sub>GEN</sub>: SIS-R general factor; CAPE<sub>GEN</sub>: CAPE general factor.

$\beta$ : regression coefficient; 95%CI: 95% confidence interval.