

1 **Title**

2 Previous pregnancy loss has an adverse impact on distress and behaviour in
3 subsequent pregnancy.

4

5 **Author's names**

6 Fergus P McCarthy, Rona Moss-Morris, Ali S Khashan , Robyn A North, Philip N
7 Baker, Gus Dekker, Lucilla Poston, Lesley ME McCowan, James J Walker, Louise C
8 Kenny, Keelin O'Donoghue.

9

10 **Author's details**

11 Dr Fergus P McCarthy, The Irish Centre for Fetal and Neonatal Translational
12 Research (INFANT), University College Cork, Cork University Maternity Hospital,
13 Wilton, Cork, Ireland.

14

15 Professor Rona Moss-Morris, Head of Health Psychology, Chair in Psychology as
16 applied to Medicine, King's College London, United Kingdom.

17

18 Dr Ali S Khashan, The Irish Centre for Fetal and Neonatal Translational Research
19 (INFANT), University College Cork, Cork University Maternity Hospital, Wilton,
20 Cork, Ireland.

21

22 Professor Robyn A North, Professor of Maternal and Fetal Medicine, Division of
23 Women's Health, Women's Health Academic Centre, King's College London, and
24 King's Health Partners, United Kingdom.

25

26 Professor Lucilla Poston, Division of Women's Health, Women's Health Academic
27 Centre, King's College London, and King's Health Partners, United Kingdom.

28

29 Professor Lesley M E McCowan, Professor of Obstetrics and Gynaecology
30 Department of Obstetrics and Gynaecology, Faculty of Medical and Health Sciences,
31 University of Auckland, Auckland, New Zealand.

32

33 Professor Philip N Baker, Director of the National Centre for Growth &
34 Development, and Professor of Maternal and Fetal Health, Liggins Institute,
35 University of Auckland, New Zealand and Honorary Professor of Maternal and Fetal
36 Health, University of Manchester, United Kingdom

37

38 Professor Gus Dekker, Women's and Children's Division Lyell McEwin Hospital,
39 University of Adelaide, Adelaide, South Australia.

40

41 Professor James J Walker, Professor of Obstetrics and Gynaecology, St James
42 University Hospital, Leeds, United Kingdom.

43

44 Professor Louise C Kenny, Professor of Obstetrics and Consultant Obstetrician and
45 Gynaecologist, Director of The Irish Centre for Fetal and Neonatal Translational
46 Research (INFANT), University College Cork, Cork University Maternity Hospital,
47 Wilton, Cork, Ireland.

48

49 Dr Keelin O'Donoghue, Consultant Obstetrician and Gynaecologist, The Irish Centre
50 for Fetal and Neonatal Translational Research (INFANT), University College Cork,
51 Cork University Maternity Hospital, Wilton, Cork, Ireland.

52

53 On behalf of the SCOPE consortium

54

55 **Corresponding author**

56 Dr Fergus McCarthy, address: as above.

57 Tel: +353874169946. Fax: +353214920500 Email: Fergus.mccarthy@ucc.ie

58

59 **Extended abstract**

60 **Title:**

61 Previous pregnancy loss has an adverse impact on distress and behaviour in
62 subsequent pregnancy.

63 **Abstract**

64 **Study question:**

65 Do women with previous miscarriages or terminations have higher levels of distress,
66 perceived stress and unhelpful behaviours in pregnancy and if so, is the magnitude of
67 any observed changes related to the number of previous miscarriages or terminations
68 of pregnancy.

69 **Summary answer:**

70 Women with previous miscarriages or terminations of pregnancy have higher levels of
71 distress, perceived stress and unhelpful behaviours in pregnancy.

72 **What is known already:**

Miscarriage affects approximately 20% of pregnancies and as many as a further 20% of pregnancies undergo termination. Previous pregnancy loss (miscarriage or termination) is associated with significant depression and anxiety.

Study design, size, duration

We utilised data from 5575 healthy nulliparous women with singleton pregnancies recruited to the Screening for Pregnancy Endpoints (SCOPE) study, a prospective cohort study performed between November 2004 and January 2011.

Participants/materials, setting, methods:

Patients were interviewed and primary outcomes recorded at 15 and 20 weeks' gestation. Primary outcomes were Short form State- Trait Anxiety Inventory (STAI) score measuring anxiety (range 6-24), Perceived Stress Scale score (PSS, range 0-30), Edinburgh Postnatal Depression Scale (EPDS) score (range 0-30 or categories a-c) and pregnancy related behaviour measured using behavioural responses to pregnancy score (limiting/resting [range 0-20] and all-or-nothing [range 0-28]).

Main results and the role of chance:

Of the 5690 women who were recruited to the SCOPE study, 4331 women (78%) had no history of miscarriage or termination, 559 (10%) had one and 94 (2%) had two previous miscarriages. 415 (8%) had one and 66 (1%) had two previous terminations of pregnancy. Women with one previous miscarriage had increased anxiety (adjusted mean difference 1.85; 0.61, 3.09), perceived stress (adjusted mean difference 0.76; 0.48, 1.03) and depression (adjusted mean difference 0.62; 0.00, 1.23 and adjusted OR 1.26; 1.08, 1.45 for continuous and categorical scores respectively) scores at 15 weeks' gestation. Significant changes were also seen at 20 weeks' gestation in all of anxiety (adjusted mean difference 1.15; 0.73, 1.56), stress (adjusted mean difference

0.62; 0.23, 1.01) and depression (adjusted mean difference 0.44; 0.00, 0.88 and adjusted OR 1.13; 1.00, 1.28 for continuous and categorical scores respectively).

Women with either two previous miscarriages or two previous terminations displayed altered behavioural responses to pregnancy. In those with two previous terminations, increased limiting/resting responses to pregnancy scores (adjusted mean difference 4.12; 0.51, 7.73) and increased all-or-nothing response scores (adjusted mean difference 3.97; 0.84, 7.10) at 15 weeks' gestation were observed.

In women with two previous miscarriages changes were observed in limiting/resting behavioural response to pregnancy score (adjusted mean difference 5.23; 0.71, 9.76).

Limitations, reasons for caution:

Although every effort was made to record accurate previous pregnancy losses it was not feasible to confirm the history of previous pregnancy loss by hospital records.

This may have introduced recall bias.

Wider implications of the findings:

This study highlights the psychological implications of miscarriage and termination of pregnancy, effects which persist long after the event. Further research is needed to determine whether support may help women deal with these additional adverse effects of pregnancy loss.

Study funding/competing interest(s):

New Zealand; New Enterprise Research Fund, Foundation for Research Science and Technology; Health Research Council; Evelyn Bond Fund, Auckland District Health Board Charitable Trust. Australia; Premier's Science and Research Fund, South Australian Government. Ireland; Health Research Board. Leeds: Cerebra Charity, Carmarthen, United Kingdom Manchester: National Health Service NEAT Grant, United Kingdom. Manchester Biotechnology and Biological Sciences Research

Council, United Kingdom. Manchester: University of Manchester Proof of Concept
Funding, United Kingdom King's: Guy's and St Thomas' Charity, United Kingdom,
King's and Manchester: Tommy's - The Baby Charity, United Kingdom.

All authors declare: no financial support from any organisation for the submitted work
or any competing interests. The funders had no role in study design, data collection
and analysis, decision to publish, or preparation of the manuscript.

Trial registration number: N/A

Introduction

Miscarriage affects approximately 20% of pregnancies (Regan and Rai, 2000) and, in
some regions including England and Wales as many as a further 20% of pregnancies
undergo termination (Department of Health). Pregnancy loss can have significant
psychological implications for a couple and can impact adversely on relationships
(Johnson and Baker, 2004, Kashanian, et al., 2006, Kong, et al., 2010, Lok, et al.,
2010). Depression, anxiety and grief are important consequences of miscarriage (Lok
and Neugebauer, 2007, Nakano, et al., 2013). Women who have experienced
a miscarriage have been shown to experience subsequent mental distress while
women who have undergone termination of pregnancy have been shown to have
feelings of guilt, shame and anxiety up to five years after the termination (Broen, et
al., 2004, Broen, et al., 2005). Factors influencing the development of subsequent
anxiety and depression include recent life events and a history of previous psychiatric
illness (Broen, et al., 2006). Some studies suggest that women with a history of
miscarriage suffer more from pregnancy-specific anxieties in the first trimester of a
new pregnancy than pregnant women with no history of miscarriages (Bergner, et al.,
2008) while other studies suggest that these anxiety effects last only up to four months

following miscarriage (Geller, et al., 2004). Recently published research investigated the association between previous pregnancy losses and adverse pregnancy outcomes in subsequent pregnancy (McCarthy, et al., 2013). In this follow on study of a large prospective cohort of nulliparous women with a singleton pregnancy, we investigated the association between spontaneous miscarriage or termination of pregnancy and distress and behaviour in subsequent pregnancy. We hypothesised that women with previous miscarriage or termination would have higher levels of distress and would display altered behavioural responses to pregnancy.

Methods

SCOPE (Screening for Pregnancy Endpoints) is a prospective, multicentre cohort study with the main aim of developing screening tests to predict pre-eclampsia, small for gestational age infants, and spontaneous preterm birth (North, et al., 2011). Methods are described in detail elsewhere (McCarthy, et al., 2013). In brief, participants were healthy nulliparous women with singleton pregnancies recruited between November 2004 and January 2011 in Auckland, New Zealand, Adelaide, Australia, Cork, Ireland, and Manchester, Leeds and London, United Kingdom. Women were recruited at 15±1 weeks' gestation as previously described.(McCowan, et al., 2009, North, et al., 2011) Women were excluded if they were considered to be at high risk of pre-eclampsia, small for gestational age babies, or spontaneous preterm birth because of underlying medical conditions, gynaecological history, three or more previous miscarriages, three or more terminations of pregnancy, or had received interventions, such as aspirin, that might modify pregnancy outcome.

171 Ethical approval was obtained from local ethics committees [New Zealand
 172 AKX/02/00/364, Australia REC 1712/5/2008, London, Leeds and Manchester
 173 06/MRE01/98 and Cork ECM5(10)05/02/08] and all women provided written
 174 informed consent.

175 SCOPE participants were interviewed and examined by SCOPE research midwives at
 176 15±1 and 20±1 weeks' gestation. At the time of interview, data were entered on an
 177 internet accessed central database with a complete audit trail (MedSciNet).

178 Participants were followed up prospectively, with pregnancy outcome data collected
 179 by research midwives. Primary outcomes, reported at the 15±1 week and 20±1 week
 180 interview, were anxious mood measured using the short form of the State Trait
 181 Anxiety Index (STAI) (Marteau and Bekker, 1992), how much stress the individual
 182 feels they are currently experiencing measured using the Perceived Stress Scale (PSS)
 183 (Cohen, et al., 1983), depressed mood measured using the Edinburgh Postnatal
 184 Depression Scale (EPDS) (Peindl, et al., 2004) and pregnancy related behaviour
 185 measured using the Behavioural Response to Pregnancy Questionnaire, a modified
 186 version of the Behavioural Response to Illness Questionnaire (Spence, et al., 2005)
 187 (Table 1). The Behavioural Responses to Pregnancy has two subscales, all-or-nothing
 188 behaviour - a pattern of alternating extremes of behaviour characterised by a cyclical
 189 response of pushing oneself to keep going until this no longer feels physically
 190 possible. Limiting/resting behaviour refers to a tendency to curtail activities of daily
 191 living in response to symptoms or to respond to symptoms by resting, e.g. "I have
 192 avoided my usual activities". Each of the primary outcomes was analysed as a
 193 continuous variable with the exception of the EPDS which was also analysed as a
 194 categorical variable using ordered logistic regression. The EPDS is the only primary
 195 outcome to have recognised cut-offs which relate to risk of depression (see Table 1)

and has been extensively studied during pregnancy as well as postnatally.(Austin, et al., 2005, Austin, et al., 2005, Stewart, et al., 2013)

Miscarriage was defined as spontaneous pregnancy loss less than 20 weeks' gestation. Student's t-test was used to compare continuous variables and χ^2 was used to compare categorical variables in relation to previous miscarriage(s) only and previous termination(s) only. In all the statistical tests women with no previous pregnancies represented the reference group. Linear regression and ordered logistic regression (for EPDS categorical variable) were used to analyse the continuous and categorical variables respectively. All regression models were adjusted for maternal age, smoking, alcohol consumption, ethnicity, body mass index (BMI), infant sex, marital status and income. The models were further adjusted for any clustering effect of SCOPE centres using the "cluster" option in Stata which specifies that the standard errors allow for intragroup correlation, relaxing the usual requirement that the observations be independent. That is, the observations are independent across centres but not necessarily within groups.

Analyses were performed to assess the effect of previous miscarriages or terminations of pregnancy on primary outcomes. This was done by generating a three-category variable; 1) no previous miscarriage or termination; 2) one previous miscarriage or termination and 3) 2 previous miscarriages or terminations.

Women who had previous terminations of pregnancy were excluded from the miscarriage analyses. Similar women with previous miscarriages were excluded from the termination of pregnancy analysis. All statistical analyses were performed in STATA 10.0.

Results

221 Of the 5690 women who were recruited to the SCOPE study 5575 (98%) were
 222 included in this study (Table II). 4331 women (78%) had no history of miscarriage or
 223 termination, 559 (10%) had one and 94 (2%) had two previous miscarriages. 415 (8%)
 224 had one and 66 (1%) had two previous terminations of pregnancy. Women with
 225 previous miscarriages or terminations tended to be older and more likely to be
 226 overweight compared with those with no miscarriages or terminations (Table III).
 227 Women with one previous miscarriage had increased anxiety (adjusted mean
 228 difference 1.85; 0.61, 3.09), stress (adjusted mean difference 0.76; 0.48, 1.03) and
 229 depression (adjusted mean difference 0.62; 0.00, 1.23 and adjusted OR 1.26; 1.08,
 230 1.45 for continuous and categorical scores respectively) scores at 15 weeks' gestation
 231 (Table IV). Behavioural response to pregnancy scores were not significantly different
 232 (adjusted mean difference 2.03; -3.20, 7.27 and adjusted mean difference 1.25; -4.22,
 233 6.73 for limiting/resting and all-or-nothing responses to pregnancy respectively).
 234 Significant changes were also seen at 20 weeks' gestation in all of anxiety (adjusted
 235 mean difference 1.15; 0.73, 1.56), stress (adjusted mean difference 0.62; 0.23, 1.01)
 236 and depression (adjusted mean difference 0.44; 0.00, 0.88 and adjusted OR 1.13; 1.00,
 237 1.28 for continuous and categorical scores respectively).
 238 In women with two previous miscarriages significant changes were observed in
 239 depression scores at 15 weeks gestation (adjusted OR 1.65; 1.01, 2.70) and in a
 240 limiting/resting behavioural response to pregnancy score (adjusted mean difference
 241 5.23; 0.71, 9.76). No differences were observed in women with two previous
 242 miscarriages at 20 weeks gestation in any of the measured outcomes.
 243 In contrast to women with previous miscarriages, women with previous terminations
 244 did not display differences in anxiety scores compared to women with no previous
 245 terminations. Stress and depression scores were however significantly different in

women with previous terminations. Stress scores were significantly elevated at 15 weeks gestation in women with both one (adjusted mean difference 0.65; 0.08, 1.23) and two (adjusted mean difference 1.43; 0.00, 2.87) previous terminations (Table V). No differences were observed at 20 weeks gestation. Elevated depression scores were also observed in women with one (adjusted OR 1.25; 1.08, 1.45) and two (adjusted OR 1.67; 1.28, 2.18) previous terminations. These scores remained elevated at 20 weeks gestation (adjusted OR 1.64; 1.01, 2.68 and 1.81; 1.25, 2.62 for one and two previous terminations respectively). Women with two previous terminations displayed altered behavioural responses to pregnancy having increased limiting/resting responses to pregnancy scores (adjusted mean difference 4.12; 0.51, 7.73) and increased all-or-nothing response scores (adjusted mean difference 3.97; 0.84, 7.10) at 15 weeks' gestation.

Discussion

This study has demonstrated that previous pregnancy loss is associated with higher levels of distress, perceived stress and unhelpful behaviours in subsequent pregnancy. These changes are seen regardless of whether or not the pregnancy loss was a previous miscarriage or termination. The magnitude of these effects appear to be related to the number of previous pregnancy losses with higher losses associated with higher observed differences in score variables. The observed differences in score variables were generally higher at 15 weeks' gestation compared with 20 weeks gestation suggesting that women may perceive the early pregnancy period as a higher risk time. Women with previous miscarriages but not terminations also reported significantly elevated anxiety scores, most likely a reflection of the unpredictability of miscarriage and increased risk of recurrence in subsequent pregnancies.

271 There was also evidence that those with two, but not one, previous pregnancy losses
272 have more extreme behavioural responses to pregnancy. Women with either two
273 previous miscarriages or two terminations reported significantly higher levels of
274 limiting activity and resting in response to pregnancy at 15 weeks gestation. Those
275 with two terminations also reported an increased tendency to fluctuate between over
276 doing things and then needing prolonged periods of rest (all-or-nothing behaviours).
277 These differences in behavioural patterns were not evident at 20 weeks' gestation
278 suggesting that early pregnancy may be perceived to be a higher risk period resulting
279 in behavioural changes. It is possible that these behavioural responses relate to
280 obstetric advice given to women with previous miscarriage to rest, although there is
281 no evidence that these behaviours improve pregnancy outcomes.(Crowther, 2001,
282 McCall, et al., 2013) However, it is unlikely to explain the results for women with
283 previous terminations of pregnancy.

284 The strengths of our study are that detailed information about cognitive, behavioural
285 and emotional factors in pregnancy was collected prospectively and pregnancy
286 outcome data were available in more than 99% of participants. A limitation is the use
287 of self reported scales and questionnaires as indicators of depression etc rather than a
288 clinical diagnosis. Although we have reported significantly different scores in women
289 with previous pregnancy losses, the actual clinical effect of these differences remains
290 unclear and requires further research. The majority of pregnancy losses in this study
291 were early first trimester losses. Therefore, these findings may not be applicable to
292 later (second trimester) pregnancy losses.

293 In conclusion, there is evidence to suggest that women with previous pregnancy losses
294 display increased stress, anxiety (miscarriage only), depression scores and altered
295 behavioural responses to pregnancy. The magnitude of these effects was generally

higher in early pregnancy (15 weeks' gestation) compared with 20 weeks' gestation and higher in women with two miscarriages or terminations compared with women with one miscarriage or termination. Although we have demonstrated significant associations between previous miscarriage or termination of pregnancy loss and subsequent cognitive, behavioural and emotional ill-health, an interpretation of any causal effect of miscarriage or termination of pregnancy is not possible and further studies are necessary to explore this. Further research is also needed to explore whether interventions may be justified in order to provide additional supportive care to women with previous pregnancy losses to help them manage their distress and provide guidance and support for appropriate activity levels during pregnancy to avoid excessive inactivity and distress in the early periods of gestation which may be associated with adverse pregnancy outcomes.(Dunkel Schetter and Tanner, 2012)

Acknowledgments

We thank the pregnant women who participated in the SCOPE study, Rennae Taylor for coordinating the New Zealand SCOPE study, Nicolai Murphy for coordinating the Irish SCOPE study, Annette Briley for coordinating the UK SCOPE centres, Denise Healy for coordinating the Australian SCOPE study and all other SCOPE research midwives.

Contributors

FMC is guarantor. All authors had a role in conception and design of the study. FMC, AK, RMM, KOD and LK interpreted the data. All authors took part in drafting the article or revising it for critically important intellectual content and all gave final approval of the version to be published.

321

322 **Funding**

323 New Zealand SCOPE Study—New Enterprise Research Fund, Foundation for
 324 Research Science and Technology; Health Research Council; Evelyn Bond Fund,
 325 Auckland District Health Board Charitable Trust.

326 Australian SCOPE Study—Premier's Science and Research Fund, South Australian
 327 Government. The study sponsors had no role in study design, data analysis, or writing
 328 this report.

329 Ireland SCOPE Study- Health Research Board.

330 Manchester: National Health Service NEAT Grant, United Kingdom

331 Manchester Biotechnology and Biological Sciences Research Council, United

332 Kingdom

333 King's: Guy's and St Thomas' Charity, United Kingdom

334 King's and Manchester: Tommy's - The Baby Charity, United Kingdom

335 Manchester: University of Manchester Proof of Concept Funding, United Kingdom

336

337 **Competing interests**

338 None declared.

339

340 **References**

341 Department of Health, May 2011, Abortion Statistics, England and Wales: 2010
 342 ([http://www.dh.gov.uk/prod_consum_dh/groups/dh_digitalassets/documents/digitalas](http://www.dh.gov.uk/prod_consum_dh/groups/dh_digitalassets/documents/digitalasset/dh_127202.pdf)
 343 [set/dh_127202.pdf](http://www.dh.gov.uk/prod_consum_dh/groups/dh_digitalassets/documents/digitalasset/dh_127202.pdf). last accessed May 22nd, 2012.

344 Austin MP, Hadzi-Pavlovic D, Leader L, Saint K and Parker G. Maternal trait
 345 anxiety, depression and life event stress in pregnancy: relationships with infant
 346 temperament. *Early human development* 2005; **81**:183-190.

- 347 Austin MP, Hadzi-Pavlovic D, Saint K and Parker G. Antenatal screening for the
348 prediction of postnatal depression: validation of a psychosocial Pregnancy Risk
349 Questionnaire. *Acta Psychiatr Scand* 2005; **112**:310-317.
- 350 Bergner A, Beyer R, Klapp BF and Rauchfuss M. Pregnancy after early pregnancy
351 loss: a prospective study of anxiety, depressive symptomatology and coping. *J*
352 *Psychosom Obstet Gynaecol* 2008; **29**:105-113.
- 353 Broen AN, Moum T, Bodtker AS and Ekeberg O. Psychological impact on women of
354 miscarriage versus induced abortion: a 2-year follow-up study. *Psychosom Med* 2004;
355 **66**:265-271.
- 356 Broen AN, Moum T, Bodtker AS and Ekeberg O. The course of mental health after
357 miscarriage and induced abortion: a longitudinal, five-year follow-up study. *BMC*
358 *medicine* 2005; **3**:18.
- 359 Broen AN, Moum T, Bodtker AS and Ekeberg O. Predictors of anxiety and
360 depression following pregnancy termination: a longitudinal five-year follow-up study.
361 *Acta Obstet Gynecol Scand* 2006; **85**:317-323.
- 362 Cohen S, Kamarck T and Mermelstein R. A global measure of perceived stress. *J*
363 *Health Soc Behav* 1983; **24**:385-396.
- 364 Crowther CA. Hospitalisation and bed rest for multiple pregnancy. *Cochrane*
365 *Database Syst Rev* 2001:CD000110.
- 366 Department of Health Wo, Scottish Home and Health Department and Department of
367 Health and Social Services, Northern Ireland: Confidential Enquiries into Maternal
368 Deaths in the United Kingdom 1991-1993. London, HMSO, 1996
- 369 Dunkel Schetter C and Tanner L. Anxiety, depression and stress in pregnancy:
370 implications for mothers, children, research, and practice. *Current opinion in*
371 *psychiatry* 2012; **25**:141-148.
- 372 Geller PA, Kerns D and Klier CM. Anxiety following miscarriage and the subsequent
373 pregnancy: a review of the literature and future directions. *J Psychosom Res* 2004;
374 **56**:35-45.
- 375 Johnson MP and Baker SR. Implications of coping repertoire as predictors of men's
376 stress, anxiety and depression following pregnancy, childbirth and miscarriage: a
377 longitudinal study. *J Psychosom Obstet Gynaecol* 2004; **25**:87-98.
- 378 Kashanian M, Akbarian AR, Baradaran H and Shabandoust SH. Pregnancy outcome
379 following a previous spontaneous abortion (miscarriage). *Gynecologic and obstetric*
380 *investigation* 2006; **61**:167-170.

381 Kong GW, Chung TK, Lai BP and Lok IH. Gender comparison of psychological
 382 reaction after miscarriage-a 1-year longitudinal study. *BJOG* 2010; **117**:1211-1219.
 383 Lok IH and Neugebauer R. Psychological morbidity following miscarriage. *Best
 384 practice & research Clinical obstetrics & gynaecology* 2007; **21**:229-247.
 385 Lok IH, Yip AS, Lee DT, Sahota D and Chung TK. A 1-year longitudinal study of
 386 psychological morbidity after miscarriage. *Fertil Steril* 2010; **93**:1966-1975.
 387 Marteau TM and Bekker H. The development of a six-item short-form of the state
 388 scale of the Spielberger State-Trait Anxiety Inventory (STAI). *Br J Clin Psychol*
 389 1992; **31 (Pt 3)**:301-306.
 390 McCall CA, Grimes DA and Lysterly AD. "Therapeutic" bed rest in pregnancy:
 391 unethical and unsupported by data. *Obstet Gynecol* 2013; **121**:1305-1308.
 392 McCarthy FP, Khashan AS, North RA, Rahma MB, Walker JJ, Baker PN, Dekker G,
 393 Poston L, McCowan LM, O'Donoghue K et al. Pregnancy loss managed by cervical
 394 dilatation and curettage increases the risk of spontaneous preterm birth. *Hum Reprod*
 395 2013.
 396 McCowan LM, Dekker GA, Chan E, Stewart A, Chappell LC, Hunter M, Moss-
 397 Morris R and North RA. Spontaneous preterm birth and small for gestational age
 398 infants in women who stop smoking early in pregnancy: prospective cohort study.
 399 *BMJ* 2009; **338**:b1081.
 400 Nakano Y, Akechi T, Furukawa TA and Sugiura-Ogasawara M. Cognitive behavior
 401 therapy for psychological distress in patients with recurrent miscarriage. *Psychology
 402 research and behavior management* 2013; **6**:37-43.
 403 North RA, McCowan LM, Dekker GA, Poston L, Chan EH, Stewart AW, Black MA,
 404 Taylor RS, Walker JJ, Baker PN et al. Clinical risk prediction for pre-eclampsia in
 405 nulliparous women: development of model in international prospective cohort. *BMJ*
 406 2011; **342**:d1875.
 407 Peindl KS, Wisner KL and Hanusa BH. Identifying depression in the first postpartum
 408 year: guidelines for office-based screening and referral. *J Affect Disord* 2004; **80**:37-
 409 44.
 410 Regan L and Rai R. Epidemiology and the medical causes of miscarriage. *Baillieres
 411 Best Pract Res Clin Obstet Gynaecol* 2000; **14**:839-854.
 412 Spence M, Moss-Morris R and Chalder T. The Behavioural Responses to Illness
 413 Questionnaire (BRIQ): a new predictive measure of medically unexplained symptoms
 414 following acute infection. *Psychol Med* 2005; **35**:583-593.

415 Stewart RC, Umar E, Tomenson B and Creed F. Validation of screening tools for
 416 antenatal depression in Malawi--a comparison of the Edinburgh Postnatal Depression
 417 Scale and Self Reporting Questionnaire. *J Affect Disord* 2013; **150**:1041-1047.
 418
 419

420 **Table I: Cognitive, behavioural and emotional health scores and their**
 421 **interpretations.**

Psychological and behavioural scales	Score range and interpretation
Edinburgh Postnatal Depression Scale (EPDS) (Peindl, et al., 2004)	As a continuous measure (0-30), where a higher score indicates a higher probability of depression OR As a categorical variable with the following 3 categories a. EPDS <5: unlikely to experience depression post partum b. EPDS 5-9: increased risk of depression in the next year c. EPDS >9: very likely depressed
Perceived Stress Scale (Cohen, et al., 1983)	0-40, with high scores representing higher perceived stress (feelings of lack of control)
Behavioural Responses to Pregnancy (adapted from the Behavioural Response to Illness Questionnaire (Spence, et al., 2005))	Two subscales: 1. Limiting/resting behaviour (0-20) 2. All-or-Nothing behaviour (0-28)
Short form State-Trait Anxiety Inventory (Marteau and Bekker, 1992)	6-24, with high scores indicating high state anxiety (i.e. current anxiety)

422
 423
 424
 425
 426
 427
 428
 429
 430
 431
 432
 433
 434
 435
 436
 437
 438
 439
 440
 441
 442

Table II: Participants recruited

Invited to participate (n=8531)

Declined to participate (n=2542)
Unable to enrol due to discontinued funding (n=17)
Miscarriage or termination after agreed (n=193)
Ineligible (n=64)
Declined Consent (n=25)

Recruited to study at 15±1 weeks (n=5690)

Ineligible status post recruitment (n=14)
Lost to follow up (n=48)

Study population at 15±1 weeks (n=5628)

Excluded due to previous ectopic pregnancy (n=53)

Final study population at 15±1 weeks (n=5575)

Table III: Characteristics of participants and pregnancy outcomes by number of pregnancies and mode of pregnancy loss.

Variable	1st pregnancy (n=4331)	1 miscarriage (n=559)	2 miscarriages (n=94) †	P- value*	1 TOP (n=415) ^†	2 TOP (n=66) ^†	P- value*
Maternal age (SD)	28.4(5.4)	29.6(5.5)	30.5(5.5)	<0.001	28.6(5.5)	28.9(5.2)	0.14
<u>Ethnic origin</u>				0.38			0.02
White	3910(90)	517(92)	82(87)		355(85)	59(89)	
Indian	106(3)	9(2)	3(3)		11(3)	1(2)	
Other	315(7)	33(6)	9(10)		49(12)	6(9)	
Married/ Cohabiting	3901(90)	525(94)	90(96)	0.003	372(89)	55(83)	0.19
<u>Body mass index: n(%)</u>				0.008			0.04
≤18.5	69(2)	8(1)	2(2)		3(1)	0	
18.6-24.9	2452(57)	283(51)	41(44)		224(53)	28(42)	
25-29.9	1185(27)	182(33)	28(30)		119(29)	21(32)	
>35	625(14)	86(15)	23(24)		69(17)	17(26)	

Table III continued: Characteristics of participants and pregnancy outcomes by number of pregnancies and mode of pregnancy loss.

Variable	1st pregnancy (n=4331)	1 miscarriage (n=559)	2 miscarriages (n=94) †	P- value*	1 TOP (n=415)^†	2 TOP (n=66) ^†	P- value*
<u>Income</u>				0.37			0.20
<25k	436(10)	49(9)	7(8)		33(8)	8(12)	
25k-74k	1386(32)	189(34)	39(41)		163(39)	21(31)	
75k-124k	1602(37)	191(34)	28(29)		137(33)	26(40)	
>124k	488(11)	75(13)	11(12)		43(10)	5(8)	
unknown	419(10)	55(10)	9(10)		39(10)	6(9)	
<u>Alcohol**</u>				0.06			0.94
No alcohol in pregnancy	1647(38)	237(42)	45(47)		163(39)	25(38)	
Quit in first trimester	2333(52)	277(50)	41(44)		206(50)	33(50)	
Continued to drink	451(10)	45(8)	8(9)		46(11)	8(12)	
<u>Smoking**</u>				0.03			<0.001
Never smoked	3329(77)	415(74)	77(82)		295(71)	30(46)	
Quit in pregnancy	583(13)	70(13)	6(6)		68(16)	16(24)	
Continued to smoke	419(10)	74(13)	11(12)		52(13)	20(30)	

Data are mean (SD) or number %. P values are for comparisons between the groups using student t-test or χ^2 test, $P < 0.05$. *Women in first pregnancies as reference group. **At 15 \pm 1 weeks ^TOP: Termination of pregnancy. Additional demographics available at (McCarthy, et al., 2013).

Table IV: Association between previous miscarriage and primary outcomes

Scale	Gestation measured (weeks)	One previous miscarriage only (n=559)		Two previous miscarriages only (n =94)	
		Unadjusted mean difference (95% CI)	Adjusted mean difference (95% CI)	Unadjusted mean difference (95% CI)	Adjusted mean difference (95% CI)
State Trait Anxiety ^a	15	1.78 (0.53, 3.02)	1.85 (0.61, 3.09)	1.39 (-2.40, 5.18)	1.58 (-1.98, 5.14)
	20	1.12 (0.65, 1.59)	1.15 (0.73, 1.56)	0.46 (-1.72, 2.63)	0.45 (-1.62, 2.52)
Perceived Stress Scale ^a	15	0.68 (0.40, 0.97)	0.76 (0.48, 1.03)	0.73 (-2.04, 3.51)	0.88 (-2.08, 3.84)
	20	0.57 (0.14, 0.99)	0.62 (0.23, 1.01)	1.31 (-1.00, 3.62)	1.30 (-1.24, 3.84)
EPDS ^a (continuous)	15	0.57 (0.00, 1.16)	0.62 (0.00, 1.23)	1.32 (-0.66, 3.29)	1.44 (-0.65, 3.53)
	20	0.40 (-0.06, 0.86)	0.44 (0.00, 0.88)	0.73 (-1.61, 3.07)	0.74 (-1.77, 3.25)
EPDS ^b (categorical, OR)	15	1.21 (1.05, 1.39)	1.26 (1.08, 1.45)	1.55 (0.99, 2.42)	1.65 (1.01, 2.70)
	20	1.12 (1.01, 1.23)	1.13 (1.00, 1.28)	1.51 (0.80, 2.87)	1.53 (0.75, 3.12)
Limiting response ^a	15	2.24 (-2.39, 6.88)	2.03 (-3.20, 7.27)	0.15 (-9.40, 9.69)	5.23 (0.71, 9.76)
	20	0.15 (-9.40, 9.69)	0.27(-10.32, 10.86)	1.56 (-31.21, 34.32)	1.96 (-30.55, 34.47)
All or nothing response ^a	15	1.42 (-3.56, 6.40)	1.25 (-4.22, 6.73)	2.66 (-2.17, 7.50)	3.25 (-1.95, 8.44)
	20	1.27 ((-5.91, 8.44)	1.52 (-6.79, 9.84)	-0.20 (-34.07, 33.67)	0.19 (-33.61, 33.99)

^aScore variables are analysed using linear regression (95% CI).

^b Edinburgh Postnatal Depression Score categorical variable presented as odds ratio and calculated using ordered logistic regression.

The reference group was primigravid women (no previous pregnancy losses). All regression models were adjusted for maternal age, smoking, alcohol consumption, ethnicity, BMI, infant sex, marital status and income. All analyses were adjusted for potential clustering effect of SCOPE centres.

Table V: Association between previous termination of pregnancy and primary outcomes

Scale	Gestation measured (weeks)	One previous termination (n= 415)		Two previous terminations (n =66)	
		Unadjusted mean difference (95% CI)	Adjusted mean difference (95% CI)	Unadjusted mean difference (95% CI)	Adjusted mean difference (95% CI)
State Trait Anxiety ^a	15	0.77 (-0.16, 1.70)	0.72 (-0.34, 1.79)	-0.13 (-2.98, 2.71)	-0.67 (-3.64, 2.30)
	20	0.71 (-0.33, 1.75)	0.51 (-1.03, 2.06)	2.22 (0.05, 4.40)	1.54 (-0.89, 3.98)
Perceived Stress Scale ^a	15	0.82 (0.19, 1.45)	0.65 (0.08, 1.23)	2.11 (0.86, 3.37)	1.43 (0.00, 2.87)
	20	1.04 (0.19, 1.88)	0.82 (-0.06, 1.71)	2.08 (-0.37, 4.53)	1.43 (-0.95, 3.82)
EPDS ^a (continuous)	15	0.62 (0.07, 1.18)	0.55 (-0.11, 1.20)	2.07 (0.94, 3.21)	1.66 (0.81, 2.51)
	20	0.88 (0.47, 1.30)	0.75 (0.23, 1.26)	2.23 (1.03, 3.43)	1.74 (0.50, 2.99)
EPDS ^b (categorical, OR)	15	1.17 (1.00, 1.37)	1.25 (1.08, 1.45)	1.89 (1.44, 2.48)	1.67 (1.28, 2.18)
	20	1.39 (1.13, 1.71)	1.64 (1.01, 2.68)	2.20 (1.57, 3.08)	1.81 (1.25, 2.62)
Limiting response ^a	15	-8.84 (-20.41, 2.73)	-6.12 (-17.43, 5.19)	3.74 (0.10, 7.38)	4.12 (0.51, 7.73)
	20	-4.21 (-12.91, 4.49)	-3.78 (-10.85, 3.29)	6.03 (-4.59, 16.64)	6.21 (-5.09, 17.51)
All or nothing response ^a	15	-8.51 (-20.41, 3.39)	-5.84 (-17.39, 5.70)	3.78 (0.08, 7.49)	3.97 (0.84, 7.10)
	20	-2.03 (-13.46, 9.38)	-1.49 (-11.14, 8.17)	5.87 (-6.01, 17.75)	6.51 (-5.87, 18.89)

^aScore variables are analysed using linear regression (95% CI).

^b Edinburgh Postnatal Depression Score categorical variable presented as odds ratio and calculated using ordered logistic regression.

The reference group was primigravid women (no previous pregnancy losses). All regression models were adjusted for maternal age, smoking, alcohol consumption, ethnicity, BMI, infant sex, marital status and income. All analyses were adjusted for potential clustering effect of SCOPE centres.