



NOTE

This evidence and algorithm-based strategy is consistent with the recommendations of the National Research Council 2010. The prevention and Treatment of Missing Data in Clinical Trial. Washington, DC: The National Academies Press. <https://doi.org/10.17226/12955>.

Legend: MAR= Missing at Random; MNAR= Missing not at Random; LOCF = Last Observation Carried Forward; MADRS = Montgomery-Asberg Depression Rating Scale

Table S1. Inclusion and exclusion criteria

| Inclusion Criteria | Exclusion Criteria |
|--|--|
| <ul style="list-style-type: none">● MADRS ≥ 6 and/or clinical diagnosis of MDD based on the Diagnostic and Statistical Manual of Mental Disorders, Fifth Edition (DSM-V) and stable treatment (no dose change for ≥ 12 weeks) with SSRI;● Confirmed diagnosis of PD based on the Queen Square Brain Bank criteria and mild to moderate PD with a Hoehn and Yahr stage between 1-3 in the "ON" state treated with levodopa at a stable dose (no changes for ≥ 12 weeks);● Age 60 to 90 years old; and● Ability to read and understand the written participant study information kit and give informed consent. | <ul style="list-style-type: none">● Active suicidality, psychosis, or dysthymia;● Atypical parkinsonism;● Atypical depression;● Cognitive impairment or neurological disease other than PD; |
| | <ul style="list-style-type: none">● Recent (≤ 12 weeks) change in levodopa dose;● Recent (≤ 12 weeks) change in SSRI dose;● Recent (≤ 12 weeks) use of probiotics or antibiotics;● Medical conditions such as primary gastrointestinal diseases, acute infectious diseases, immunosuppression, or● History of alcohol or drug abuse. |

Table S2. Timeline

| Visit number & time-point | Remote/on-site | Visit agenda |
|--------------------------------------|-----------------------|--|
| Visit 1 | Remote | <ul style="list-style-type: none"> · Study introduction · Information package about trial provided, participant will be encouraged to ask questions · Appointment time/date and platform for next visit determined |
| Visit 2 | On-site/remote | <ul style="list-style-type: none"> · Screening - inclusion and exclusion criteria assessed · Participants will be encouraged to ask questions · Informed consent signed · Participant supplied with treatment for 14-day run-in period · Appointment time/date and platform for next visit determined |
| Visit 3 | On-site | <ul style="list-style-type: none"> · Adherence to the study protocol during run-in period assessed |
| Last day of run-in period | | <ul style="list-style-type: none"> · Baseline assessment using the MADRS and BDI-II · Adverse events diary provided and explained · Probiotics/placebo (three months' worth) supplied · Appointment time/date and platform for next visit determined |
| Visit 4 | On-site | <ul style="list-style-type: none"> · 1-month safety assessment |
| Day 30 ± 3-day, 6-day window | | <ul style="list-style-type: none"> · Changes in levodopa dose assessed · Adverse events assessed · Returned pills counted and adherence assessed · Appointment time/date and platform for next visit determined |
| Visit 5 | On-site | <ul style="list-style-type: none"> · 3-month assessment using the MADRS and BDI-II |
| Day 90 ± 7-day, 14-day window | | <ul style="list-style-type: none"> · Changes in levodopa dose assessed · Adverse events assessed · Returned pills counted and adherence assessed · Probiotics/placebo (three months' worth) supplied · Appointment time/date and platform for next visit determined |