Supplemental Table S1. Characteristics of participants at baseline according to the incidence of major renal events during follow-up

	Major renal events	
	No (n=10050)	Yes (n=487)
Male sex, n (%)	5738 (57.1)	325 (66.7)
Asia, n (%)	3779 (37.6)	209 (42.9)
Established market economies, n (%)	4324 (43.0)	213 (43.7)
Eastern Europe, n (%)	1947 (19.4)	65 (13.4)
Age (years): mean (SD)	65.8 (6.4)	65.9 (6.5)
Body mass index (kg/m^2): mean (SD)	28.3 (5.1)	28.6 (5.8)
Systolic blood pressure (mmHg): mean (SD)	145 (21)	151 (22)
Diastolic blood pressure (mmHg): mean (SD)	81 (11)	81 (12)
Use of antihypertensive treatment, n (%)	6853 (68.2)	384 (78.9)
Duration of diabetes (years): mean (SD)	7.8 (6.3)	9.4 (6.7)
HbA1c (%): mean (SD)	7.5 (1.5)	8.0 (1.8)
HbA1c (mmol/mol): mean (SD)	58 (17)	64 (20)
eGFR (ml/min/1.73 m^2): mean (SD)	75 (17)	66 (20)
Urinary ACR (mg/g): median (Q1, Q3)	14 (7, 34)	78 (29, 165)
Serum Total cholesterol (mmol/l): mean (SD)	5.2 (1.2)	5.1 (1.2)
Serum LDL cholesterol (mmol/l): mean (SD)	3.1 (1.0)	3.1 (1.1)
Serum HDL cholesterol (mmol/l): mean (SD)	1.3 (0.3)	1.2 (0.4)
Serum triglycerides (mmol/l) : median (Q1, Q3)	1.6 (1.2, 2.3)	1.8 (1.3, 2.6)
Use of lipid lowering drugs, n (%)	3474 (34.6)	200 (41.1)
History of current smoking, n (%)	1497 (14.9)	82 (16.8)
History of ever smoking, n (%)	4186 (41.7)	229 (47.0)
Prior cardiovascular disease, n (%)	2572 (25.6)	153 (31.4)

Established market economies: Australia, Canada, France, Germany, Ireland, Italy, Netherlands, New Zealand, United Kingdom; Eastern Europe: the Czech Republic, Estonia, Hungary, Lithuania, Poland, Russia, Slovakia; Asia: Philippines, China, Malaysia, India. eGFR, estimated Glomerular Filtration Rate computed by the Chronic Kidney Disease Epidemiology Collaboration equation. ACR, Albumin to Creatinine Ratio. Use of lipid lowering drugs: statins or other hypolipidemic agents. Prior cardiovascular disease: presence at baseline of myocardial infarction, stroke, coronary artery bypass graft, percutaneous

transluminal coronary angioplasty, hospital admission for unstable angina or transient ischaemic attack.

Supplemental Table S2 . Major renal events during follow-up according to BMI categories at baseline by chronic kidney disease stages

| | | Major renal events (n) | | |
		No	Yes	HR (95% CI)
Chronic kidney disease stages (p for interaction = 0.14)				
	Normal weight	729	24	Ref.
	Overweight	915	20	0.61 (0.33 – 1.13)
CKD stage 1	Obesity grade 1	411	19	1.19 (0.59 – 2.39)
	Obesity grade 2	152	7	1.03 (0.39 – 2.72)
	Obesity grade 3	59	5	2.62 (0.88 – 7.79)
	Normal weight	1520	70	Ref.
	Overweight	2398	83	0.84 (0.60 – 1.17)
CKD stage 2	Obesity grade 1	1261	43	0.92 (0.60 – 1.41)
	Obesity grade 2	392	20	1.67 (0.96 – 2.89)
	Obesity grade 3	154	11	2.46 (1.24 – 4.88)
	Normal weight	501	50	Ref.
	Overweight	846	78	1.14 (0.78 – 1.65)
CKD stage 3	Obesity grade 1	497	34	1.02 (0.63 – 1.65)
	Obesity grade 2	157	16	1.21 (0.65 – 2.27)
	Obesity grade 3	58	7	1.68 (0.72 – 3.92)

Hazard ratios (HR) computed by Cox proportional hazards regression analyses adjusted for baseline age, sex, region of origin, prior cardiovascular disease, urinary albumin to creatinine ratio, history of ever smoking, and study allocations. Chronic kidney disease (CKD) stage 1 (eGFR $\geq$90 mL/min/1.73m^2), satge 2 ($\geq$60 – <90) and stage 3 (<60).

Supplemental Table S3. Major renal events during follow-up according to BMI categories at baseline with correction for competing risk of non-renal death

	Major renal events *vs.* not	
	Subhazard ratio (95% CI)	P for trend
Overweight *vs.* normal weight	0.91 (0.72 – 1.14)	
Obesity grade 1 *vs.* normal weight	1.03 (0.78 – 1.37)	
		0.01
Obesity grade 2 *vs.* normal weight	1.40 (0.96 – 2.03)	
Obesity grade 3 *vs.* normal weight	2.12 (1.31 – 3.43)	

Subdistribution hazard ratios adjusted as in model 1: baseline age, sex, region of origin, prior cardiovascular disease, estimated glomerular filtration rate (and its square), urinary albumin to creatinine ratio, history of ever smoking, and study allocations.

Supplemental Table S4. Changes in BMI categories during follow-up

BMI categories at baseline	BMI categories during follow-up					
	Underweight	Normal weight	Overweight	Obesity grade 1	Obesity grade 2	Obesity grade 3
Normal weight	50 (1.8)	**2219 (78.1)**	541 (19.0)	26 (0.9)	3 (0.1)	1 (0.1)
Overweight	7 (0.2)	754 (17.8)	**2949 (69.6)**	509 (12.0)	14 (0.3)	1 (0.1)
Obesity grade 1	0	30 (1.4)	520 (23.6)	**1352 (61.4)**	287 (13.0)	14 (0.6)
Obesity grade 2	0	3 (0.4)	23 (3.2)	201 (27.6)	**394 (54.2)**	106 (14.6)
Obesity grade 3	0	6 (2.1)	2 (0.7)	17 (5.9)	73 (25.4)	**189 (65.9)**

Data expressed as the number of patients (corresponding percentage). Stable categories are shown in bold.

Supplemental Table S5. Major renal events during follow-up according to BMI categories at baseline in participants with stable BMI categories during follow-up (n=7103)

	Major renal events (n)			
	No	Yes	HR (95% CI)	P for trend
Normal weight	2113	106	Ref.	
Overweight	2832	117	0.90 (0.68 – 1.19)	
Obesity grade 1	1294	58	1.07 (0.74 - 1.53)	0.002
Obesity grade 2	366	28	2.07 (1.30 – 3.30)	
Obesity grade 3	174	15	2.37 (1.31 – 4.28)	

Hazard ratios (HR) computed by Cox proportional hazards regression analyses adjusted as in model 1: baseline age, sex, region of origin, prior cardiovascular disease, estimated glomerular filtration rate (and its square), urinary albumin to creatinine ratio, history of ever smoking, and study allocations.

Supplemental Table S6. **Risk of new cases of microalbuminuria during follow-up in normoalbuminuric patients at baseline**

	Microalbuminuria (n)		Microalbuminuria *vs.* not	
	No	Yes	HR (95% CI)	P for trend
Normal weight	1172	775	Ref.	
Overweight	1962	1084	0.98 (0.89 – 1.08)	
Obesity grade 1	1064	538	1.03 (0.91 - 1.16)	0.02
Obesity grade 2	322	203	1.26 (1.07 - 1.49)	
Obesity grade 3	123	69	1.19 (0.92 - 1.54)	

Hazard ratios computed by Cox proportional hazards regression analyses adjusted as in model 1: baseline age, sex, region of origin, prior cardiovascular disease, estimated glomerular filtration rate (and its square), urinary albumin to creatinine ratio, history of ever smoking, and study allocations.