Table 1. Sociodemographic and clinical baseline data and comparisons between those with no/some depression symptoms at baseline, and those who are symptomatic at baseline.

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|  |  | **Total Sample** | **No/Some Baseline Depression Symptoms1 (n=245)** | **High Baseline Depression Symptoms (n=378)2** | **p-value** |
| Total, N(%) |  | 623 (100.0) | 245 (39.3) | 378 (60.7) |  |
| London, N(%) |  | 350 (56.2) | 149 (60.8) | 201 (53.2) | 0.005 |
| Barcelona, N(%) |  | 155 (24.9) | 44 (18.0) | 111 (29.4) |  |
| Amsterdam, N(%) |  | 118 (18.9) | 52 (21.2) | 66 (17.5) |  |
| *Socio-demographics* |  |  |  |  |  |
| Age, M(SD) |  | 46.4 (15.3) | 48.2 (15.4) | 45.1 (15.0) | 0.013 |
| Gender, N(%) | Female | 471 (75.6) | 171 (69.8) | 300 (79.4) | 0.007 |
| Marital Status, N(%) | Single/separated/divorced/widowed | 332 (53.3) | 119 (47.8) | 213 (56.2) | 0.070 |
|  | Married/cohabiting/LTR | 291 (46.7) | 125 (51.2) | 166 (43.8) |  |
| Aggregated Ethnicity, N(%)\* | White British/Dutch | 369 (78.9) | 163 (81.1) | 206 (77.2) | 0.262 |
|  | White Other | 35 (7.5) | 18 (9.0) | 17 (6.4) |  |
|  | Black ethnic group | 14 (3.0) | 3 (1.5) | 11 (4.1) |  |
|  | Asian ethnic group | 16 (3.4) | 7 (3.5) | 9 (3.4) |  |
|  | Mixed ethnic background | 16 (3.4) | 5 (2.5) | 11 (4.1) |  |
|  | Other | 18 (3.9) | 5 (2.5) | 13 (4.9) |  |
| Employment Status | Employed/furloughed | 260 (41.7) | 120 (49.2) | 140 (36.9) | <0.0001 |
|  | Unemployed/sick leave | 134 (21.5) | 35 (14.3) | 99 (26.1) |  |
|  | Student | 68 (10.9) | 21 (8.6) | 47 (12.4) |  |
|  | Retired | 123 (19.7) | 58 (23.8) | 65 (17.2) |  |
|  | Not reported | 38 (6.1) | 10 (4.1) | 28 (7.4) |  |
| Total years in education, M(SD) | | 16.4 (6.5) | 17.0 (6.7) | 16.1 (6.3) | 0.085 |
| Benefits Receipt, N(%) | Yes | 275 (44.1) | 91 (37.1) | 184 (48.7) | 0.005 |
| Accommodation type, N(%) | Own outright/with mortgage | 368 (59.1) | 150 (61.5) | 218 (57.5) | 0.425 |
| Renting | 216 (34.7) | 83 (34.0) | 133 (35.1) |  |
| Living rent-free | 29 (4.7) | 9 (3.7) | 20 (5.3) |  |
| Not reported | 10 (1.6) | 2 (0.8) | 8 (2.1) |  |
| Household income per annum, N(%) | <£/€15,000 | 154 (24.8) | 43 (17.6) | 111 (29.4) | 0.003 |
|  | £/€15,000 – 55,000 | 354 (57.0) | 143 (58.4) | 211 (55.8) |  |
|  | >£€55,000 | 98 (15.8) | 52 (21.2) | 46 (12.2) |  |
|  | Prefer not to say | 10 (1.6) | 3 (1.2) | 7 (1.9) |  |
|  | Unknown | 5 (0.8) | 3 (1.2) | 2 (0.5) |  |
| *Clinical Characteristics* |  |  |  |  |  |
| Current smoker, N(%) | Yes | 126 (20.2) | 38 (15.5) | 88 (23.3) | 0.014 |
| Medical comorbidity, N(%) | Yes | 343 (55.1) | 111 (45.3) | 232 (61.4) | <0.0001 |
| Lifetime traumatic events, N(%) | None | 66 (10.6) | 28 (11.4) | 38 (10.1) | 0.440 |
| 1-5 | 360 (57.8) | 149 (60.8) | 212 (56.1) |  |
| 6-12 | 185 (29.7) | 65 (26.5) | 121 (32.0) |  |
| Not reported | 12 (1.9) | 3 (1.2) | 7 (1.9) |  |
| Current depression | IDS-SR total, M(SD) | 31.3 (14.5) | 17.5 (8.3) | 39.7 (10.5) | <0.0001 |
| None (0-13), N(%) | 61 (10.1) | 61 (24.9) | 0 (0.0) | <0.0001 |
| Mild (14-25), N(%) | 157 (25.9) | 157 (64.1) | 0 (0.0) |  |
| Moderate (26-38), N(%) | 206 (33.9) | 4 (1.6) | 202 (53.4) |  |
| Severe (39-48), N(%) | 104 (17.1) | 5 (2.0) | 99 (26.2) |  |
| Very severe (49-84), N(%) | 79 (13.0) | 2 (0.8) | 77 (20.4) |  |
| Not reported | 16 (2.6) | 16 (6.5) | 0 (0.0) |  |
| Suicidal ideation, N(%) | Yes | 110 (17.7) | 13 (5.3) | 97 (25.7) | <0.0001 |
| Taking antidepressants, N(%) | Yes | 408 (65.5) | 142 (58.0) | 266 (70.4) | 0.004 |
| Current anxiety | GAD7 total, M(SD) | 8.8 (5.7) | 5.3 (4.2) | 11.0 (5.0) | <0.0001 |
|  | ≥10, N(%) | 270 (43.3) | 46 (18.9) | 224 (59.1) | <0.0001 |
| Current functional disability | WSAS total, M(SD) | 19.3 (11.1) | 12.0 (9.9) | 23.9 (9.1) | <0.0001 |
| No impairment (0-10), N(%) | 155 (24.9) | 126 (51.4) | 29 (7.7) | <0.0001 |
| Some impairment (11-20), N(%) | 154 (24.7) | 57 (23.3) | 97 (25.7) |  |
| Significant impairment (>20), N(%) | 314 (50.4) | 62 (25.3) | 252 (66.7) |  |
| Alcohol use | AUDIT total, M(SD) | 3.2 (4.4) | 3.9 (4.6) | 2.8 (4.3) | 0.005 |
|  | Low risk (0-7), N(%) | 528 (84.8) | 198 (80.8) | 330 (87.3) | 0.242 |
|  | Medium risk (8-15), N(%) | 52 (8.4) | 25 (10.2) | 27 (7.1) |  |
|  | High risk (16-19), N(%) | 10 (1.6) | 5 (2.0) | 5 (1.3) |  |
|  | Addiction likely (>19), N(%) | 8 (1.3) | 5 (2.0) | 3 (0.8) |  |
|  | Not reported | 25 (4.0) | 12 (4.9) | 13 (3.4) |  |
| Illness Perceptions, M(SD) | Consequences | 6.1 (2.8) | 4.5 (2.8) | 7.1 (2.3) | <0.0001 |
|  | Timeline | 7.1 (3.1) | 5.8 (3.6) | 7.9 (2.4) | <0.0001 |
|  | Personal Control | 4.2 (2.7) | 4.8 (2.7) | 3.8 (2.6) | <0.0001 |
|  | Treatment Control | 6.0 (2.8) | 6.7 (2.9) | 5.5 (2.6) | <0.0001 |
|  | Identity | 5.9 (2.5) | 4.5 (2.6) | 6.7 (2.0) | <0.0001 |
|  | Concern | 6.3 (2.9) | 4.9 (3.0) | 7.2 (2.5) | <0.0001 |
|  | Understanding | 6.8 (2.8) | 7.2 (2.7) | 6.6 (2.9) | 0.012 |
|  | Emotional Response | 7.1 (2.5) | 6.1 (2.9) | 7.9 (2.0) | <0.0001 |
| Baseline aRMT PHQ8 | PHQ8 total, M(SD) | 10.9 (6.0) | 6.4 (4.6) | 13.7 (5.0) | <0.0001 |
|  | ≥10, N(%) | 371 (59.6) | 69 (28.3) | 302 (79.7) | <0.0001 |
| Baseline aRMT RSES (N=545) | RSES total, M(SD) | 36.8 (2.3) | 36.7 (2.4) | 36.9 (2.3) | 0.277 |

1 total number of participants not indicated as symptomatic. 2 total number of symptomatic: participants meeting criteria for MDD on the CIDI-SF and scoring >25 on the IDS-SR. LTR Long Term Relationship. \*Ethnicity data not collected at Spanish site (N=155), percentages reported out of 468 individuals. Ethnicity data aggregated according to recommendations provided here: https://www.ethnicity-facts-figures.service.gov.uk/style-guide/writing-about-ethnicity. IDS-SR Inventory of Depressive Symptomatology – Self Report. GAD7 7-item questionnaire for Generalised Anxiety Disorder. WSAS Work and Social Adjustment Scale. AUDIT Alcohol Use Disorders Identification Test. BIPQ Brief Illness Perceptions Questionnaire. PHQ8 8-item Patient Health Questionnaire. RSES Rosenberg Self-Esteem Scale. M(SD) Mean (Standard Deviation).