Supplementary materials

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Table S1: Breakdown of gender identity of participants (n=3077)

			Ge	ender identity							
	Age group, years										
	18-29, %	[95% CI]	30-59, %	[95% CI]	60+, % [95	5% CI]	Total, %	[95% CI]			
	Not weighted	Weighted	Not weighted	Weighted	Not weighted	Weighted	Not weighted	Weighted			
Female	72 [67.0-75.0]	68.4 [65.3-71.5]	52 [49.6-54.4]	47 [44.5-49.5]	37.7 [33.8-41.6]	34.2 [30.4- 38.0]	54.8 [53.0- 56.6]	50.7 [48.9- 52.5]			
Male	27.4 [24.4-30.4]	31 [27.9-34.1]	47.9 [45.5-50.3]	52.9 [50.4-55.4]	62.3 [58.4-66.2]	65.8 [62.0- 69.6]	45 [43.2-46.8]	49.1 [47.3- 50.9]			
TG female	1 [0.3-1.7]	0.1 [-0.6-0.8]	0.1 [-0.4-0.6]	0.1 [-0.4-0.6]	0 [0.0-0.0]	0 [0.0-0.0]	0.1 [-0.3-0.5]	0.1 [-0.3-0.5]			
TG male	1 [0.3-1.7]	0.1 [-0.6-0.8]	0 [0.0-0.0]	0 [0.0-0.0]	0 [0.0-0.0]	0 [0.0-0.0]	0.1 [-0.3-0.5]	0.1 [-0.3-0.5]			
Gender variant	3 [1.9-4.2]	0.3 [-0.4-1.0]	0 [0.0-0.0]	0 [0.0-0.0]	0 [0.0-0.0]	0 [0.0-0.0]	0.1 [-0.3-0.5]	0.1 [-0.3-0.5]			

Note: TG=transgender

Table S2: Breakdown of participants by region of UK (n=3077)

				Age	group, years			
	18-29,	% [95% CI]	30-59	, % [95% CI]	60+, 9	% [95% CI]	Total,	% [95% CI]
	Not weighted	Weighted	Not weighted	Weighted	Not weighted	Weighted	Not weighted	Weighted
UK Region								
South West	7.9 [6.1-9.7]	8.5 [6.7-10.4]	7.1 [5.9-8.3]	7.9 [6.6-9.3]	10.6 [8.1-13.1]	12 [9.4-14.6]	8 [7.0-9.0]	8.9 [7.9-9.9]
South East	17.9 [15.3- 20.5]	15.4 [13.0-17.8]	16 [14.2-17.8]	13.9 [12.2-15.6]	16.3 [13.3-19.3]	14.6 [11.8-17.4]	16.6 [15.3-17.9]	14.5 [13.2-15.8]
East Anglia	6.5 [4.8-8.2]	4 [2.7-5.3]	6.9 [5.7-8.1]	4.4 [3.4-5.4]	5.6 [3.8-7.5]	3.5 [2.0-5.0]	6.5 [5.6-7.4]	4.1 [3.4-4.8]
West Midlands	8.4 [6.5-10.3]	10.9 [8.8-13.0]	5.7 [4.6-6.8]	7.3 [6-8.6]	8.6 [6.4-10.9]	11.6 [9.0-14.2]	7 [6.1-7.9]	9.2 [8.2-10.2]
East Midlands	6.6 [4.9-8.3]	8.5 [6.7-10.4]	5.3 [4.2-6.4]	6.8 [5.5-8.1]	7.2 [5.1-9.3]	10 [7.6-12.4]	6 [5.2-6.8]	7.9 [6.9-8.9]
Yorkshire	10.4 [8.3-	9.2 [7.3-11.1]	9.5 [8.1-10.9]	8.5 [7.1-9.9]	8.9 [6.6-11.2]	8 [5.8-10.2]	9.6 [8.6-10.6]	8.6 [7.6-9.6]
/Humbershire	12.5]							
North West	12.8 [10.6- 15.1]	11.1 [9.0-13.2]	13.8 [12.1-15.5]	12.5 [10.8-14.2]	11.1 [8.6-13.6]	10.5 [8.1-13.0]	13 [11.8-14.2]	11.7 [10.6-12.9]
North East	5.7 [4.1-7.3]	5.1 [3.6-6.6]	4.6 [3.6-5.6]	3.8 [2.8-4.8]	4.5 [2.8-6.2]	4 [2.4-5.6]	4.9 [4.1-5.7]	4.2 [3.5-4.9]
Scotland	6.6 [4.9-8.3]	5.1 [3.6-6.6]	11.6 [10.1-13.2]	8.8 [7.4-10.2]	17.7 [14.6-20.8]	13.6 [10.9-16.3]	11.4 [10.3-12.5]	8.7 [7.7-9.7]
Wales	4.8 [3.4-6.2]	5.4 [3.9-6.9]	4.4 [3.4-5.4]	5 [3.9-6.1]	3.9 [2.3-5.5]	4.5 [2.8-6.2]	4.4 [3.7-5.1]	5 [4.2-5.8]
Northern Ireland	1.4 [0.6-2.2]	2.2 [1.2-3.2]	2.9 [2.1-3.7]	4.4 [3.4-5.443]	0.3 [-0.5-1.1]	0.7 [-0.1-1.5]	2 [1.5-2.5]	3 [2.4-3.6]
Greater London	11 [8.9-13.1]	14.6 [12.3-17.0]	12.4 [10.8-14.0]	16.8 [14.943-18.7]	5.2 [3.4-7.0]	7 [5.0-9.0]	10.6 [9.5-11.7]	14.2 [13.0-15.5]

Table S3. Recent suicidal history, depressive symptoms and anxiety symptoms by age group and gender

		Wave 1 (n	<mark>=3077)</mark>			Wave 2	(n=2742)			Wave 3 (n=2604)			
	18- 29 yrs	<mark>30- 59 yrs</mark>	<mark>60+ yrs</mark>	<mark>Total</mark>	18- 29 yrs	<mark>30- 59 yrs</mark>	60+ yrs	<mark>Total</mark>	18- 29 yrs	<mark>30- 59 yrs</mark>	60+ yrs	<mark>Total</mark>	
	<mark>% [95% CI]</mark>	<mark>% [95% CI]</mark>	<mark>% [95% CI]</mark>	<mark>% [95% CI]</mark>	<mark>% [95% CI]</mark>	<mark>% [95% CI]</mark>	<mark>% [95% CI]</mark>	<mark>% [95% CI]</mark>	<mark>% [95% CI]</mark>	<mark>% [95% CI]</mark>	<mark>% [95% CI]</mark>	<mark>% [95% CI]</mark>	
<mark>Men</mark>													
Suicidal ideation	<mark>12.3</mark>	<mark>8.8</mark>	<mark>2.5 [1.9-</mark>	<mark>7.7 [6.8-</mark>	14.6 [13.3-	<mark>9.5 [8.4-</mark>	<mark>4.1 [3.4-</mark>	<mark>8.7 [7.7-</mark>	14.1 [12.8-	<mark>11.4</mark>	<mark>3.2 [2.5-</mark>	9.4 [8.3- 10.5]	
last week	[11.1 – 13.5]	[7.8- 9.8]	<mark>3.1]</mark>	<mark>8.6]</mark>	<mark>15.9]</mark>	<mark>10.6]</mark>	<mark>4.8]</mark>	<mark>9.8]</mark>	<mark>15.4]</mark>	[10.2- 12.6]	<mark>3.9]</mark>		
Suicide attempt	0 [0- 0]	0.1 [-0.3 –	0 [0.0- 0.0]	0.1 [-0.3 –	0 [0.0- 0.0]	0.8 [0.4-	0 [0.0- 0.0]	0.5 [0.1-	0 [0.0- 0.0]	1.0 [0.6-	0 [0.0- 0.0]	0.6 [0.2- 1.0]	
<mark>last week</mark>		0.5]		0.5]		<mark>1.2]</mark>		<mark>0.9]</mark>		<mark>1.4]</mark>			
Self- harm last	0.5 [0.2- 0.9]	0.4 [0.1-	<mark>0 [0.0- 0.0]</mark>	0.3 [-0.1 -	2.9 [2.3-	1.5 [1.1 -	0.3 [-0.1 -	1.4 [1.0-	1.8 [1.3- 2.3]	1.3 [0.9-	0 [0.0- 0.0]	1.0 [0.6- 1.4]	
week PHQ9 (% ≥ 10)ª	25.2[19.6-30.8]	0.8] 20.3[17.1-	7[4.4-9.6]	0.7] 17.6[15.6-	3.5] 25[18.6-	2.0] 20.2[17.3-	0.7] 9.5[6.4-	1.8] 17.9[15.8-	22.8[16.4-	1.7] 20.5[17.5-			
F11Q3 (70 2 10)*	23.2[13.0-30.8]	23.5]	7 [4.4-3.0]	17.6[13.6- 19.6]	31.4]	23.1]	12.6]	20.0]	29.2]	23.5]	6.9[4.2-9.6]	16.9[14.8-19.0]	
GAD7 (% ≥ 10) ^b	18.3[13.3-23.3]	15.3[12.5-	4.6[2.5-	13[11.2-	17[11.5-	13.8[11.3-	6.3[3.8-	12.2[10.4-	14.4[9.1-	12.7[10.2-			
		18.1]	<mark>6.7]</mark>	14.8]	<mark>22.6]</mark>	<mark>16.3]</mark>	<mark>8.9]</mark>	14.0]	<mark>19.7]</mark>	<mark>15.2]</mark>	4.6[2.4-6.8]	10.6[8.9-12.3]	
Women													
Suicidal ideation	12.5 [11.3-	<mark>7.9 [7.0 –</mark>	0.9 [0.6-	8.6 [7.6-	14.2 [12.9-	9.4 [8.3-	<mark>0 [0.0- 0.0]</mark>	9.6 [8.5-	14.5 [13.2-	9.9 [8.8-	1.9 [1.4-	10.1 [8.9- 11.3]	
last week Suicide attempt	13.7]	8.9] 0.2 [-0.2-	1.3] 0 [0.0- 0.0]	9.6] 0.2 [-0.2-	15.5] 2.0 [1.5-	10.5] 0.8 [0.4-	0 [0.0- 0.0]	10.7] 1.1 [0.7-	15.9] 1.4 [1.0	11.1] 0.6 [0.2-	2.4] 0 [0.0- 0.0]	0.7 [0.3- 1.1]	
last week	0.2 [-0.2- 0.6]	0.2 [-0.2-	<mark>0 [0.0- 0.0]</mark>	0.2 [-0.2- 0.6]	2.0 [1.3- 2.5]	1.2]	<u>0 [0.0- 0.0]</u>	1.1 [0.7- 1.5]	1.4 [1.0 1.9]	1.0]	<u>0 [0.0- 0.0]</u>	0.7 [0.5- 1.1]	
Self- harm last	1.3 [0.9- 1.7]	1.2 [0.8 –	0 [0.0- 0.0]	1.1 [0.7-	3.8 [3.1-	1.5 [1.1 -	0.9 [0.5-	2.2 [1.7-	3.0 [2.3- 3.7]	1.2 [0.8-	0.5 [0.1-	1.7 [1.2- 2.2]	
<mark>week</mark>		1.6]		1.5]	<mark>4.5]</mark>	<mark>2.0]</mark>	1.3]	<mark>2.8]</mark>		1.6]	<mark>0.9]</mark>		
PHQ-9 (% ≥ 10)	43.8[39.9-47.7]	<mark>31.3[28.2-</mark>	10.2[6.3-	33[30.8-	39.8[35.6-	<mark>27.6[24.4-</mark>	12.7[8.2-	<mark>29.7[27.4-</mark>	38.2[33.7-	<mark>29.9[26.5-</mark>	10[5.9-	20 6[27 2 22 2]	
GAD-7 (% ≥ 10)	34.6[30.8-38.4]	34.4] 27.1[24.1-	9.3[5.5-	35.2] 27.5[25.4-	44.0] 28.8[24.9-	30.8] 24.1[21.1-	17.2] 10.8[6.6-	32.0] 23.9[21.7-	42.7] 29.3[25.1-	33.3] 22.1[19.0-	14.1] 6.7[3.3-	29.6[27.2-32.0]	
OAD-7 (70 2 10)	34.0[30.8-38.4]	30.1]	13.1]	27.5[23.4 ⁻ 29.6]	32.7]	27.1]	15.0]	26.1]	33.5]	25.2]	10.1]	22.1[19.9-24.3]	
All adults													
Suicidal ideation	12.5 [11.3-	<mark>8.4 [7.4-</mark>	1.9 [1.4-	8.2 [7.2-	14.3 [13.0-	9.5 [8.4-	<mark>2.5 [1.9-</mark>	9.2 [8.1-	14.4 [13.1-	10.6 [9.5-	2.7 [2.1-	9.8 [8.7- 10.9]	
last week	13.7]	9.4]	2.4]	9.2]	15.6]	10.6]	3.1]	10.3]	15.8]	<mark>11.9]</mark>	3.3]		
Suicide attempt	0.1[-0.3-0.5]	0.2 [-0.2-	<mark>0.0 [0- 0]</mark>	0.1 [-0.3 –	1.5 [1.1-	0.8 [0.4-	0 [0.0- 0.0]	0.8 [0.4-	1.0 [0.6- 1.4]	0.8 [0.4-	0 [0.0- 0.0]	0.7 [0.3- 1.1]	
last week	4.4.50.7.4.53	0.6]	0.0.10.03	0.5]	2.0]	1.2]	0 5 50 4	1.2]	27524 22	1.2]	0.01.00	4 4 [4 0 4 0]	
Self- harm last week	1.1 [0.7- 1.5]	0.8 [0.5- 1.2]	0.0 [0- 0]	0.7 [0.4- 1.1]	<mark>3.6 [2.9-</mark> 4.3]	1.5 [1.1 - 2.0]	<mark>0.5 [0.1-</mark> 0.9]	1.8 [1.3- 2.3]	2.7 [2.1- 3.3]	1.3 [0.9- 1.7]	0.2 [-0.2- 0.6]	1.4 [1.0- 1.9]	

PHQ-9 (% ≥ 10)	38.8[35.5-42.1]	<mark>26[23.9-</mark>	<mark>8.2[6.0-</mark>	<mark>26.1[24.6-</mark>	<mark>36.1[32.5-</mark>	<mark>24[21.8-</mark>	10.7[8.1-	<mark>24.3[22.7-</mark>	<mark>34[30.3-</mark>	<mark>25.3[23.1-</mark>	<mark>8.1[5.8-</mark>	
		<mark>28.1]</mark>	<mark>10.4]</mark>	<mark>27.7]</mark>	<mark>39.7]</mark>	<mark>26.2]</mark>	<mark>13.3]</mark>	<mark>25.9]</mark>	<mark>37.7]</mark>	<mark>27.6]</mark>	<mark>10.4]</mark>	23.7[22.1-25.3]
GAD-7 (% ≥ 10)	30.1[27.0-33.2]	<mark>21.5[19.1-</mark>	<mark>6.4[4.4-</mark>	<mark>21[19.6-</mark>	<mark>25.8[22.5-</mark>	19.1[17.1-	8.0[5.8-	18.6[17.1-	<mark>25.3[21.9-</mark>	17.5[15.5-		
		<mark>23.5]</mark>	<mark>8.4]</mark>	<mark>22.4]</mark>	<mark>29.1]</mark>	<mark>21.1]</mark>	<mark>10.3]</mark>	<mark>20.1]</mark>	<mark>28.7]</mark>	<mark>19.5]</mark>	5.4[3.5-7.3]	16.8[15.4-18.2]

Table S4: Recent suicidal history and depressive symptoms and anxiety symptoms cut-off scores by ethnicity (White vs Black Asian and Minority Ethnic, BAME)

Variable	Wave 1 (n=3069)		Wave 2	2 (2735)	Wave 3 (2598)		
	White (n=2777)	BAME (n=292)	White (n= 2499)	BAME (236)	White (2385)	BAME (213)	
Last week	% [95% CI]	% [95% CI]	% [95% CI]	% [95% CI]	% [95% CI]	% [95% CI]	
Suicidal ideation	8.1 [7.8- 8.4]	9.5 [6.3-12.7]	8.9 [8.6-9.2]	13.8 [9.4-18.2]	9.3 [9.0- 9.6]	15.5 [10.8-20.2]	
Suicide attempt	0.1 [-0.01-0.2]	0 [0.0- 0.0]	0.8 [0.7-0.9]	0.9 [-0.3-2.1]	0.6 [0.5-0.7]	1.4 [-0.1-2.9]	
Self- harm	0.8 [0.7-0.9]	0 [0.0-0.0]	1.9 [1.7-2.1]	0.4 [-0.8-1.6]	1.3 [1.2-1.4]	1.9 [0.1-3.7]	
Last 2 weeks							
PHQ-9 (% ≥ 10)	25.8 [25.3-26.3]	29.1 [24.1- 34.1]	24.1 [23.6-25.6]	26.7 [21.3-32.1]	23.6 [23.1-24.1]	23.9 [18.4-29.4]	
GAD-7 (% ≥ 10)	20.8 [20.3-21.3]	21.9 [17.4-26.4]	18.7 [18.3-19.2]	16.5 [12.0-21.0]	16.8 [16.4-17.2]	16.4 [11.6-21.2]	

PHQ-9 = Patient health questionnaire (depressive symptoms) cut-off score \geq 10 indicates major depression, GAD-7 = Generalised anxiety disorder 7-item cut-off score \geq 10 indicates moderate anxiety

Table S5: Recent suicidal history, depressive symptoms and anxiety symptoms cut-off scores by socio-economic group (SEG)

Variable	Wave 1	(3077)	Wave	2 (2742)	Wave 3 (2604)		
	High SEG (n=1758)	Low SEG (n=1319)	High SEG (1571)	Low SEG (1171)	High SEG (1489)	Low SEG (1115)	
Last week	% [95% CI]	% [95% CI]	% [95% CI]	% [95% CI]	% [95% CI]	% [95% CI]	
Suicidal ideation	6.6 [5.8-7.4]	10.3 [9.0-11.6]	8.3 [7.4- 9.2]	10.6 [8.0-12.0]	8.9 [8.0-9.9]	11.0 [9.6-12.4]	
Suicide attempt	0.1 [-0.2-0.7]	0.2 [-0.2-0.6]	0.6 [0.39]	1.0 [0.6- 1.4]	0.8 [0.5-1.1]	0.5 [0.1- 1.0]	
Self- harm	0.4 [-0.1-0.7]	1.3 [0.8-1.8]	1.6 [1.2-2.0]	2.1 [1.5-2.7]	1.5 [1.1-1.9]	1.2 [0.7-1.7]	
Last 2 weeks							
PHQ-9 (% ≥ 10)	22.9 [21.6-24.2]	30.4 [28.5-32.3]	21.6 [20.3-22.9]	28.1 [26.2 -30.1]	20.8 [19.5-22.2]	27.5 [25.5- 29.5]	
GAD-7 (% ≥ 10)	18.0 [16.8-19.2]	24.9 [23.1-26.7]	16.9 [15.7-18.1]	20.8 [19.0 –22.6]	14.4 [13.2-15.6]	19.8 [18.0- 21.6]	

PHQ-9 = Patient health questionnaire (depressive symptoms) cut-off score ≥ 10 indicates major depression, GAD-7 = Generalised anxiety disorder 7-item cut-off score ≥ 10 indicates moderate anxiety

Table S6: Recent suicidal history and depressive symptoms and anxiety symptoms cut-off scores by presence any mental health (MH) problems

Variable	Wave 1 (3	077)	Wave 2	(2742)	Wave 3 (2604)		
	No MH (n=2225)	MH (n= 852)	No MH (2002)	MH (740)	No MH (1906)	MH (698)	
Last week	% [95% CI]						
Suicidal ideation	4.1 [3.7-4.5]	19.3 [17.0-21.6]	5.8 [5.3-6.3]	19.0 [16.5-21.5]	6.0 [5.5-6.6]	20.4 [17.8- 23.0]	
Suicide attempt	0.1 [-0.1- 0.3]	0.2 [-0.4-0.8]	0.7 [0.5-0.9]	1.1 [0.5-1.8]	0.6 [0.4-0.8]	0.7 [0.1-1.3]	
Self- harm	0.3 [0.1-0.5]	2.0 [1.2-2.8]	1.0 [0.8-1.2]	4.0 [2.7-5.2]	0.9 [0.7-1.1]	2.7 [1.7-3.8]	
Last 2 weeks							
PHQ-9 (% ≥ 10)	15.3 [14.5-16.1]	54.2 [51.4-57.1]	15.4 [14.6-16.2]	48.6 [45.5-51.7]	15.3 [14.5-16.1]	46.7 [43.5-49.9]	
GAD-7 (% ≥ 10)	11.9 [11.2-12.6]	44.6 [41.8-47.4]	11.2 [10.5-11.9]	38.4 [35.4-41.4]	9.9 [9.2-10.6]	35.4 [32.4- 38.4]	

PHQ-9 = Patient health questionnaire (depressive symptoms) cut-off score ≥ 10 indicates major depression, GAD-7 = Generalised anxiety disorder 7-item cut-off score ≥ 10 indicates moderate anxiety

Table S7. Means and 95% confidence intervals [CIs] of variables by age over waves (n=3077)

iable Wave 1	Wave 2	Wave 3
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	18-29 yrs (n=847)	30-59 yrs (n=1636)	<mark>60+ yrs</mark> (n=594)	18-29 yrs (n=694)	30-59 yrs (n=1488)	60+ yrs (n=560)	18-29 yrs (n=618)	30-59 yrs (n=1431)	60+ yrs (n=555)
Defeat	5.27	4.38	2.45	4.98	4.19	2.39	4.85	4.14	2.33
	[4.99-5.55]	[4.19-4.57]	[2.21-2.69]	[4.67-5.29]	[3.99-4.39]	[2.16-2.62]	[4.53-5.17]	[3.93-4.35]	[2.09-2.57]
Entrapment	<mark>5.07</mark>	4.10	1.93	4.79	3.93	2.11	4.60	3.83	1.90
	[4.76-5.38]	[3.89-4.31]	[1.74-2.22]	[4.45-5.13]	[3.71-4.15]	[1.86-2.36]	[4.25-4.95]	[3.60-4.05]	[4.23-4.51]
Loneliness	5.87	5.25	4.31	5.70	5.23	4.42	<mark>5.66</mark>	5.23	4.37
	[5.75-6.00]	[5.16-5.34]	[4.17-4.45]	[5.57-5.83]	[5.13-5.33]	[4.28-4.56]	[5.51-5.81]	[5.13-5.33]	[4.23-4.51]
Wellbeing	20.28 [19.87-20.69]	22.01 [21.72-22.30]	26.01 [25.37-26.25]	20.70 [20.26-21.14]	22.38 [22.07-22.69]	25.73 [25.29-26.17]	21.06 [20.56-21.56]	22.51 [22.19-22.83]	26.07 [25.63 to 26.51]

Table S8: Means and 95% confidence intervals [CIs] of variables by grouping variable over waves (n=3077)

	Wa	ve 1	Wa	ve 2	Wa	ve 3
	Female (n=1692)	Male (n=1171)	Female (n=1491)	Male (n=1247)	Female (n= 1389)	Male (n=1212)
Defeat	4.93 [4.74-5.11]	3.41 [3.21-3.61]	4.67 [4.47-4.87]	3.24 [3.04-3.44]	4.47 [4.26-4.68]	3.28 [3.07-3.49]
Entrapment	4.62 [4.40-4.83]	3.14 [2.93-3.35]	4.40 [4.26-4.66]	3.03 [2.81-3.25]	4.16 [3.93-4.39]	2.95 [2.81-3.11]
Loneliness	5.52 [5.43-5.61]	4.89 [4.79-4.99]	5.46 [5.36-5.56]	4.85 [4.75-4.95]	5.42 [5.32-5.52]	4.83 [4.72-4.94]
Wellbeing	21.45 [21.16-21.74]	23.29 [22.96-23.62]	22.93 [21.62-22.23]	23.51 [23.17-23.85]	22.28 [21.95-22.61]	23.68 [23.30-24.06]
	white (n=2777)	BAME (n= 292)	white (n= 2499)	BAME (n=236)	white (n=2385)	BAME (n=213)
Defeat	4.27 [4.12-4.41]	4.02 [3.60-4.45]	4.01 [3.86-4.16]	4.17 [3.67-4.66]	3.93 [3.77-4.09]	3.88 [3.34-4.42]
Entrapment	3.96 [3.80-4.12]	3.88 [3.39-4.37]	3.77 [3.60-3.93]	3.86 [3.34-4.38]	3.61 [3.44-3.78]	3.61 [3.06-4.16]
Loneliness	5.23 [5.16-5.30]	5.36 [5.15-5.57]	5.16 [5.09-5.23]	5.40 [5.16- 5.64]	5.14 [5.06-5.22]	5.24 [4.99-5.49]
Wellbeing	22.35 [22.12-22.58]	21.52 [20.81-22.22]	22.75 [22.51-22.99]	21.52 [20.69-22.35]	23.00 [22.74-23.24]	22.25 [21.25-23.05]
	High SEG (n=1758)	Low SEG (n=1319)	High SEG (n=1571)	Low SEG (n=1171)	High SEG (n=1489)	Low SEG (n=1115)

Defeat	3.83 [3.66-4.00]	4.81 [4.61-5.01]	3.64 [3.46–3.81]	4.53 [4.29–4.77]	3.60 [3.41-3.79]	4.35 [4.10-4.60]
Entrapment	3.57 [3.38-3.76]	4.47 [4.25-4.69]	3.42 [3.22–3.61]	4.25 [3.99–4.51]	3.30 [3.09-3.51]	4.01 [3.74-4.28]
Loneliness	5.12 [5.03-5.21]	5.39 [5.30-5.48]	5.06 [4.96-5.15]	5.35 [5.24–5.46]	5.05 [4.96-5.14]	5.29 [5.16-5.40]
Wellbeing	22.66 [22.38-22.94]	21.75 [21.45-22.05]	23.01 [22.91-23.10]	22.13 [21.76-22.50]	23.22 [22.91-23.53]	22.55 [22.17-22.93]
	No MH (n=2225)	MH (n=852)	No MH (n=2002)	MH (n=740)	No MH (n=1906)	MH (n=698)
Defeat	3.17 [3.03–3.30]	7.06 [6.78–7.33]	3.05 [2.90-3.20]	6.65 [6.35-6.95]	2.97 [2.82-3.12]	6.53 [6.22-6.84]
Entrapment	2.79 [2.64-2.94]	7.00 [6.68–7.32]	2.69 [2.54-2.84]	6.72 [6.37-7.07]	2.59 [2.43-2.75]	6.37 [6.01-6.73]
Loneliness	4.84 [4.77-4.91]	6.28 [6.15-6.40]	4.83 [4.75-4.91]	6.15 [6.01-6.29]	4.83 [4.75-4.91]	6.02 [5.87-6.17]
Wellbeing	23.66 [23.42-23.90]	18.64 [18.26-19.02]	24.01 [23.76-24.26]	18.94 [18.54-19.35]	24.18 [23.92-24.44]	19.50 [19.05-19.95]

BAME=Black, Asian and minority ethnic, High SEG=ABC1, Low SEG=C2DE, MH=Pre-existing mental health problems

1. Full details of measures

Methods

Suicidal history was assessed via the following two items adapted from the Adult Psychiatric Morbidity Survey²⁰ 'Have you ever made an attempt to take your life, e.g. by taking an overdose of tablets or in some other way?' (Yes/No) (suicide attempt history) and 'Have you ever deliberately harmed yourself in any way but not with the intention of killing yourself?' (Yes/No) (self-harm history). If respondents answered yes to the suicide attempt or the self-harm history questions, they were asked "when was the last time you deliberately harmed yourself?" (past week, past month, past 6 months, more than 6 months, more than 12 months). We report self-harm and suicide attempts in the past week. Suicidal ideation in the last week was assessed by the question 'How often have you thought about taking your life in the last week? (one day, several days, more than half the days, nearly everyday, never, I would rather not answer)'. Any non-zero response was re-coded as yes to suicidal ideation in the past week. Depression was assessed via the Patient Health Questionnaire (PHQ-9²¹). The GAD-7²², a 7-item screening tool, was used to assess generalized anxiety disorder. Both measures ask how often symptoms are bothering the respondents in the last 2 weeks. Scores of 10 and above on both measures are thought to indicate a moderate levels of depression and anxiety and are used as cutoffs here^{22,23}. Feelings of defeat (perceived failed struggle and loss of rank) were assessed using four items from Griffiths' short-

form scale²⁴. The Entrapment Scale Short-form²⁵ was used to explore perceptions of entrapment (feeling trapped by thoughts and feelings or situation). Mental wellbeing was assessed via the 7-item Short Warwick Edinburgh Mental Well-Being Scale (SWEMWBS)²⁶. Loneliness was assessed using the UCLA 3-item scale²⁷. Four items from the ENRICHD Social Support Instrument (ESSI²⁸) were included to assess the availability of social support. The National Readership Survey social grade¹⁷, derived from the occupation of the main income earner in the household, was used as an indicator of socioeconomic group (SEG): high (A+B+C1) versus low (C2+D+E). To assess pre-existing mental health conditions, participants were first asked if they had any long-standing physical or mental impairment, illness or disability. Participants were then asked to select their mental or physical impairment from a list of options, which included mental health conditions, neuro-divergent disorders and alcohol and drug problems, and these responses were used to create a dichotomous variable for presence or absence of a pre-existing mental health condition.

Details of those invited to take part in the study: the panel has approximately 300,000 registered adult members. In total, 7,471 panel members were invited to take part, 3077 were included in the final sample (target sample was n=3,000) and 4394 did not take part in the survey. The majority was screened out as a particular quota was full (n=3527) and the remainder dropped out (n=867; see supplementary material). 90% of the 4394 of panel members who were invited to participate but did not take part in the survey provided details of their age and gender: 65.6% identified as female and 34.3% as male. The age distribution was as follows: 18-29 years = 19%, 30-59 years = 62.9% and 60+ years = 18.1%."

2. Breakdown of pre-existing mental health condition (n=3077)

Mental health condition or impairment	% (n)
Depression	18.0 (555)
Anxiety	21.5 (661)
Obsessive compulsive disorder (OCD)	1.8 (56)
Posttraumatic stress disorder (PTSD)	2.1 (64)
Autism or Asperger's	1.4 (44)
Alcohol or drug problems	2.2 (68)
Other	2.2 (68)

3. Differences between participants who completed all waves compared to those who did not on wave 1 measures

Variable	Completes all waves (n=2518) % (n)	Not-complete all waves (n=559) % (n)	Chi-square (X ² , df=1)	p
Suicidal ideation past week	7.5 (185)	11.3 (60)	7.992	0.007
PHQ-9 cut-off	23.9 (602)	36.0 (201)	34.435	<0.0001
GAD-7 cut-off	18.8 (473)	30.6 (171)	38.525	<0.0001
	M (SD)	M (SD)	t (df=3075)	р
Defeat	4.11 (3.88)	4.89 (4.10)	-4.26	<0.0001
Entrapment	3.80 (4.33)	4.65 (4.46)	-4.17	<0.0001
Loneliness	5.15 (1.91)	5.65 (1.97)	-5.60	<0.0001
Wellbeing	22.56 (6.20)	20.95 (6.03)	5.57	<0.0001