

## Supplementary material

**Table S1.** Linear regression for Depression Symptoms.

<b>EHIS 2014</b>						
Explanatory variable	Unstandardized Coefficients			Beta	t	Sig.
	$\beta$	95% CI for $\beta$	Std. Error			
(Constant)	1.291	1.161	1.421	0.066	19.421	<0.001
PAF	-0.174	-0.217	-0.131	0.022	-0.216	-7.872
Sex	0.241	0.177	0.305	0.033	0.202	7.378

  

<b>EHIS 2020</b>						
Explanatory variable	Unstandardized Coefficients			Beta	t	Sig.
	$\beta$	95% CI for $\beta$	Std. Error			
(Constant)	1.341	1.275	1.407	0.034	39.795	<0.001
PAF	-0.083	-0.113	-0.052	0.016	-0.140	-5.326
Sex	0.134	0.081	0.186	0.027	0.131	4.991

EHIS: European Health Survey Spain;  $\beta$ : Beta (Standardized coefficients); CI: Confidence interval; Std. Error: Standard error; t: t statistic; Sig: Significance; PAF: Physical Activity Frequency; Sex (Men=0; Women=1).

**Table S2.** Linear regression for Self-perceived Health

<b>EHIS 2014</b>						
Explanatory variable	Unstandardized Coefficients			Beta	t	Sig.
	$\beta$	95% CI for $\beta$	Std. Error			
(Constant)	1.886	1.719	2.052	0.085	22.278	0.000
PAF	0.299	0.244	0.355	0.028	10.619	0.000
Sex	-0.175	-0.257	-0.094	0.042	-0.115	-4.218

  

<b>EHIS 2020</b>						
Explanatory variable	Unstandardized Coefficients			Beta	t	Sig.
	$\beta$	95% CI for $\beta$	Std. Error			
(Constant)	2.683	2.411	2.956	0.139	19.299	0.000
PAF	0.146	0.101	0.191	0.023	0.166	6.361
Sex	-0.171	-0.248	-0.094	0.039	-0.114	-4.360
BMI	-0.015	-0.023	-0.007	0.004	-0.097	-3.719

EHIS, European Health Survey Spain;  $\beta$ , Beta (Standardized coefficients); CI, Confidence interval; Std. Error, Standard error; t, t statistic; Sig, Significance; PAF: Physical Activity Frequency; Sex (Men=0; Women=1).

**Table S3.** Educational level of the participants: EHSS2014

Educational Level		Sex		
		Men	Women	Overall
		n	%	%
Cannot read or write		9 <sub>a</sub>	46 <sub>b</sub>	55
		%	1.3%	7.3% 4.2%
Incomplete primary education (Attended less than 5 years of primary school)		n	111 <sub>a</sub>	191 <sub>b</sub> 302
		%	16.2%	30.2% 22.9%
Completed primary education		n	254 <sub>a</sub>	249 <sub>a</sub> 503
		%	37.0%	39.4% 38.1%
First stage of Secondary Education, with or without a diploma (2nd year of secondary school)		n	112 <sub>a</sub>	69 <sub>b</sub> 181
		%	16.3%	10.9% 13.7%
Post-secondary education		n	64 <sub>a</sub>	25 <sub>b</sub> 89
		%	9.3%	4.0% 6.7%
Intermediate professional education or equivalent		n	22 <sub>a</sub>	12 <sub>a</sub> 34
		%	3.2%	1.9% 2.6%
Higher professional education or equivalent		n	33 <sub>a</sub>	6 <sub>b</sub> 39
		%	4.8%	0.9% 3.0%
University studies or equivalent		n	82 <sub>a</sub>	34 <sub>b</sub> 116
		%	11.9%	5.4% 8.8%
Overall		n	687	632 1319
		%	100.0%	100.0% 100.0%

n (participantes); % (percentage); Each subscript letter denotes a subset of Sex categories whose column proportions do not differ significantly from each other at the .05 level.

**Table S4.** Educational level of the participants: EHSS2020

Educational Level		Sex		
		Men	Women	Overall
		n	%	
Cannot read or write		3 <sub>a</sub>	16 <sub>b</sub>	19
		%	15.8%	84.2%
Incomplete primary education (Attended less than 5 years of primary school)		n	109 <sub>a</sub>	148 <sub>b</sub>
		%	42.4%	57.6%
Completed primary education		n	243 <sub>a</sub>	231 <sub>a</sub>
		%	51.3%	48.7%
First stage of Secondary Education, with or without a diploma (2nd year of secondary school)		n	188 <sub>a</sub>	140 <sub>a</sub>
		%	57.3%	42.7%
Post-secondary education		n	84 <sub>a</sub>	45 <sub>b</sub>
		%	65.1%	34.9%
Intermediate professional education or equivalent		n	36 <sub>a</sub>	29 <sub>a</sub>
		%	55.4%	44.6%
Higher professional education or equivalent		n	41 <sub>a</sub>	15 <sub>b</sub>
		%	73.2%	26.8%
University studies or equivalent		n	95 <sub>a</sub>	57 <sub>b</sub>
		%	62.5%	37.5%
Overall		n	799	681
		%	54.0%	46.0%
				1480

n (participantes); % (percentage); Each subscript letter denotes a subset of Sex categories whose column proportions do not differ significantly from each other at the .05 level.