

**Table S1.** Association of mental health symptoms with personal protection measures.

Personal protection measures	Prevalence	Stress	Anxiety	Depression
	Weighted n (%)	Adjusted $\beta$ (95%CI) <sup>a</sup>	Adjusted OR (95%CI) <sup>a</sup>	Adjusted OR (95%CI) <sup>a</sup>
Wear a surgical mask when going out	1398 (93.1)	-1.85 (-2.26, -1.44) ***	0.28 (0.17, 0.45) ***	0.30 (0.18, 0.49) ***
Wash hands with alcohol-based sanitizers	1328 (88.5)	-0.57 (-0.89, -0.24) ***	0.84 (0.54, 1.31)	0.61 (0.40, 1.05)
Use alcohol to clean daily necessities	1186 (79.0)	-0.49 (-0.75, -0.23) ***	0.61 (0.44, 0.86) **	0.47 (0.34, 0.66) ***
Add water to household drainage system	1144 (76.2)	-0.49 (-0.73, -0.24) ***	0.55 (0.40, 0.75) ***	0.46 (0.33, 0.63) ***

Note: CI, confidence interval; OR, odds ratio; \*  $p < 0.05$ , \*\*  $p < 0.01$ , \*\*\*  $p < 0.001$  <sup>a</sup> Adjusted for sociodemographic factors and total number of social distancing measures (range: 0–6).

**Table S2.** Interaction of mental health symptoms by age and education.

Effect Modification of Age and Education	Adjusted $\beta$ /OR (95% CI) <sup>a</sup>		$p$ for Interaction	Adjusted $\beta$ /OR (95% CI) <sup>b</sup>			$p$ for Interaction
	Age Groups			Education Attainment			
	18–59 years	60+ years	Primary or below	Secondary	Tertiary		
Stress level ( $\beta$ )							
Stay at home in past 7 days	0.00 (-0.08, 0.08)	0.04 (-0.04, 0.11)	0.55	0.11 (0.01, 0.22) *	0.02 (-0.05, 0.10)	-0.02 (-0.15, 0.10)	0.014
Perceived compliance with social distancing measures	-0.29 (-0.37, -0.22) ***	-0.27 (-0.34, -0.19) ***	0.34	-0.24 (-0.34, -0.14) ***	-0.30 (-0.37, -0.23) ***	-0.26 (-0.37, -0.14) ***	0.90
Anxiety (OR)							
Stay at home in past 7 days	0.98 (0.89, 1.09)	1.17 (1.05, 1.31) **	0.005	1.34 (1.07, 1.66) **	1.03 (0.93, 1.13)	1.01 (0.88, 1.17)	0.17
Perceived compliance with social distancing measures	0.79 (0.71, 0.87) ***	0.80 (0.72, 0.90) ***	0.42	0.81 (0.67, 0.98) *	0.78 (0.71, 0.87) ***	0.80 (0.69, 0.93) **	0.72
Depression (OR)							
Stay at home in past 7 days	1.03 (0.93, 1.13)	1.22 (1.08, 1.37) ***	0.008	1.46 (1.16, 1.85) ***	1.07 (0.97, 1.19)	1.00 (0.86, 1.16)	0.16
Perceived compliance with social distancing measures	0.77 (0.70, 0.86) ***	0.83 (0.74, 0.93) **	0.23	0.83 (0.68, 1.01)	0.78 (0.71, 0.86) ***	0.78 (0.68, 0.91) **	0.89

Note: CI, confidence interval; OR, odds ratio.; \*  $p < 0.05$ , \*\*  $p < 0.01$ , \*\*\*  $p < 0.001$ ; <sup>a</sup> Adjusting for sex, educational attainment and marital status; <sup>b</sup> Adjusting for sex, age and marital status.