**Supplementary Table S1: Cross-sectional complete case analysis for the effects of BMI - metabolic health group and moderate/severe depressive symptoms.**

| | | Normal Weight | | Overweight | | Obesity | |
|---|---|---|---|---|---|---|---|
| | | **Metabolically Healthy** | **Metabolically Unhealthy** | **Metabolically Healthy** | **Metabolically Unhealthy** | **Metabolically Healthy** | **Metabolically Unhealthy** |
| Percentage and number of participants Complete case analysis | | 12.3% (N = 316) | 7.8% (N = 201) | 21.9% (N = 564) | 23.9% (N = 616) | 11.2% (N = 288) | 22.9% (N = 591) |
| Percentage and number with moderate/severe depressive symptoms at baseline | | 12.3% (N = 39) | 14.4% (N = 29) | 9.9% (N = 56) | 11.7% (N = 72) | 14.6% (N = 42) | 19.6% (N = 116) |
| Unadjusted Complete Case analysis | OR<br>95% CI<br>*p*-value | 1 | 1.20<br>0.71–2.01<br>0.49 | 0.78<br>0.51–1.21<br>0.27 | 0.94<br>0.62–1.42<br>0.77 | 1.21<br>0.76–1.94<br>0.42 | 1.73<br>1.17–2.57<br>0.006 |
| Adjusted Complete Case analysis* | OR<br>95% CI<br>*p*-value | 1 | 1.29<br>0.73–2.30<br>0.38 | 0.72<br>0.44–1.20<br>0.21 | 0.92<br>0.57–1.49<br>0.72 | 0.74<br>0.41–1.31<br>0.29 | 1.25<br>0.78–2.01<br>0.35 |

Normal weight: BMI = 18.5–24.4 $kgm^2$; Overweight: BMI = 25–29.9$kgm^2$; Obesity: BMI ≥ 30 $kgm^2$

Metabolically Healthy: presence of no metabolic risk factor; Metabolically Unhealthy: presence of one or more metabolic risk factors.

OR = Odds Ratio, CI = Confidence Interval, *p*-value = level of significance (<0.05).

* Adjusted for age, gender, highest education level, mean daily standard alcohol drinks per day, mean weekly steps, smoking status, diet quality