

## Supplementary material

This supplementary file shows the effect of adjusting the reported analyses for the recruitment time period to account for variation in the COVID pandemic during the course of the survey. Recruitment time was broken down into four periods each of approximately 4 months duration and these were included in the analyses as a dummy coded factor variable.

Table S1 shows the effect of adjusting the reported mixed effects analyses for the recruitment time period.

**Table S1. mixed effects analyses adjusted for the recruitment time period**

<b>Analysis</b>	<b>Original effect</b>	<b>With adjustment for recruitment window</b>
Any COVID by perinatal timepoint	7.64 (5.40-10.82)	7.88 (5.55 to 11.20)
Likelihood participant was infected by the perinatal timepoint	3.05 (95% CI 2.63 to 3.55).	3.02 (2.59 to 3.52)
Severity of infection timepoint by perinatal timepoint	0.82 (95% CI 0.70 to 0.95).	0.80 (0.69 to 0.94)
Mild COVID and anxiety at subsequent timepoint	-0.72, 95% CI -1.38 to -0.07*	-0.85 (-1.52 to -0.19)*
Moderate anxiety at subsequent timepoint	-0.55, 95% CI -1.29 to 0.20	-0.74 (-1.51 to 0.29)
Severe anxiety at subsequent timepoint	0.65, 95% CI -1.22 to 2.51	0.71 (-1.18 to 2.60)
Likelihood participant was infected and anxiety at subsequent timepoint	0.76, 95% CI 0.01 to 1.52	0.83 (0.09 to 1.57)
Very likely infected and anxiety at subsequent timepoint	1.13, 95% CI 0.24 to 2.02	1.04 (0.17 to 1.92)
Severely ill and anxiety at subsequent timepoint	2.23, 95% CI 0.86 to 3.60	2.22 (0.83 to 3.60)

Impact of COVID on mental health and perinatal timepoint	OR 0.90, 95% CI 0.84 to 0.94	0.88 (0.83 0.93)
Meet friends and family and anxiety	1.02, 95% CI 0.21 to 1.83	0.91 (0.04 to 1.78)
Not avoiding public transport and COVID at subsequent timepoint (not at all vs completely)	(aOR 5.15, 95% CI 1.62 to 16.34)	5.01 (1.60 to 15.65)
Not working from home and COVID at subsequent timepoint (not at all vs completely)	(aOR 3.24, 95% CI 1.69 to 6.21)	2.73 (1.41 to 5.25)
No using phone to keep in touch and COVID at subsequent timepoint (mostly vs completely)	(aOR 2.58, 95 %CI 1.75 to 3.81)	2.54 (1.71 to 3.78)
Not avoiding social gatherings and COVID at subsequent timepoint (mostly vs completely)	(aOR 1.86, 95% CI 1.25 to 2.76)	1.71 (1.14 to 2.55)
Not avoiding public gatherings and COVID at subsequent timepoint (mostly vs completely)	(aOR 1.80, 95% CI 1.24 to 2.62)	1.61 (1.10 to 2.34)

\*p<0.05

Tables S2a and S2b show the impact of the severity of COVID on anxiety at the same timepoint without (Table S2a) and with adjustment for the recruitment period (Table S2b).

**Table S2a. Severity of COVID and anxiety at the same timepoint**

Anxiety symptoms				
	N	Mean (SD)	Coefficient	Adjusted coefficient
No COVID	3143	9.23 (7.29)	Ref	ref
Mild COVID	671	8.32 (6.98)	-0.66 (-1.19 to -0.13)*	-0.58 (-1.10 to -0.05)*
Moderate COVID	433	9.68 (7.52)	-0.08 (-0.71 to 0.55)	-0.44 (-1.06 0.18)
Severe COVID	37	10.71 (8.45)	0.07 (-1.50 to 1.64)	-0.31 (-1.84 to 1.23)

<sup>a</sup> Adjusted for age, marital status, ethnic group, general health and previous mental health problems.

\*p<0.05

**Table S2b. Severity of COVID and anxiety at the same timepoint with adjustment for recruitment period**

Anxiety symptoms		
	Coefficient	Adjusted coefficient
No COVID	Ref	ref
Mild COVID	-0.65 (-1.20 to -0.10)*	-0.62 (-1.16 to -0.08)*
Moderate COVID	-0.12 (-0.77 to 0.53)	-0.54 (-1.19 0.11)
Severe COVID	0.04 (-1.56 to 1.64)	-0.32 (-1.89 to 1.25)

<sup>a</sup> Adjusted for age, marital status, ethnic group, general health and previous mental health problems.

\*p<0.05

Table S3a and S3b show the multivariate model of COVID exposure, perceived risk, impact on mental health and anxiety symptoms without (Table S3a) and with adjustment for period of recruitment (Table S3b).

**Table S3a. Multivariate model of COVID exposure, perceived risk, impact on mental health and anxiety symptoms**

<b>Anxiety (SAAS total)</b>	<b>Coef.</b>	<b>Standard Error</b>	<b>t-value</b>	<b>p-value</b>	<b>95% Conf. Interval</b>		<b>Sig</b>
<b>Ethnicity</b>							
White	0	-	-	-	-	-	
Asian/British Asian	1.497	.453	3.31	.001	.609	2.384	***
Black/African/Carribbean	.598	.786	0.76	.447	-.943	2.138	
Mixed/multiple ethnicity	1.901	.688	2.76	.006	.553	3.249	***
Other	.295	1.587	0.19	.853	-2.815	3.404	
<b>Previous mental health probs</b>	3.6	.282	12.75	0	3.047	4.153	***
<b>General health</b>	-1	.006	-16.67	0	-.112	-.088	***
<b>COVID exposure</b>							
No COVID	0	.	.	.	.	.	
Mild COVID	-.243	.266	-0.91	.362	-.764	.279	
Moderate COVID	-.389	.312	-1.24	.213	-1.001	.224	
Severe COVID	-.723	.771	-0.94	.348	-2.233	.787	
<b>Perceived risk of them, their baby or someone close to them getting COVID</b>							
Unlikely	-.408	.425	-0.96	.337	-1.241	.425	
Uncertain	-.345	.413	-0.83	.404	-1.154	.465	
Likely	-.71	.428	-1.66	.097	-1.549	.129	
Very likely	-.593	.465	-1.28	.202	-1.505	.318	
<b>Perceived risk of them, their baby or someone close to them being severely ill with COVID</b>							
Unlikely	.194	.324	0.60	.548	-.441	.829	
Uncertain	.647	.34	1.90	.057	-.019	1.314	
Likely	1.572	.441	3.57	0	.708	2.437	***
Very likely	1.235	.65	1.90	.058	-.04	2.509	
<b>Impact of COVID on their mental health</b>							

Slight impact	1.343	.259	5.20	0	.836	1.85	***
Moderate impact	3.576	.319	11.21	0	2.951	4.201	***
Severe impact	5.68	.475	11.96	0	4.75	6.611	***

\*\*\* p<.01, \*\* p<.05. Adjusted for relationship status, ethnicity, age, general health and previous mental health problems. Information for adjusted variables that were significant is included in the table.

**Table S3b. Multivariate model of COVID exposure, perceived risk, impact on mental health and anxiety symptoms: Adjusted for time point and recruitment period**

Anxiety (SAAS total)	Coef.	Standard Error	t-value	p-value	95% Confidence Interval		Sig
Time point early	ref	.	.	.	.	.	
Mid	-1.522	.194	-7.84	0	-1.902	-1.142	***
Late	-2.192	.209	-10.50	0	-2.601	-1.783	***
Post partum	-1.733	.234	-7.39	0	-2.192	-1.273	***
Recruitment period	ref	.	.	.	.	.	
2	.754	.49	1.54	.124	-.207	1.714	
3	.623	.468	1.33	.183	-.294	1.54	
4	.281	.529	0.53	.595	-.756	1.319	
White ethnic grp	ref	.	.	.	.	.	
Mixed/multiple ethn's	1.636	.699	2.34	.019	.266	3.006	**
Asian/Asian British	1.486	.455	3.27	.001	.595	2.377	***
Black/African/Caribbean	.7	.798	0.88	.38	-.863	2.263	
Other ethnic group	-.533	1.628	-0.33	.743	-3.724	2.657	
Age	-.098	.028	-3.44	.001	-.154	-.042	***
Previous mental	Ref	.	.	.	.	.	

health problems							
1	3.409	.291	11.71	0	2.838	3.979	***
No covid	Ref	.	.	.	.	.	
Mild	.007	.273	0.03	.979	-.528	.542	
Moderate	-.156	.322	-0.48	.628	-.788	.476	
Severe	-.901	.777	-1.16	.246	-2.424	.621	
General health	-.101	.006	-16.77	0	-.113	-.089	***
How likely you	ref	.	.	.	.	.	
infection							
Unlikely	-.441	.431	-1.02	.306	-1.285	.403	
Uncertain	-.205	.419	-0.49	.625	-1.026	.616	
Likely	-.23	.435	-0.53	.598	-1.083	.624	
Very likely	.137	.477	0.29	.774	-.799	1.073	
How likely you	ref	.	.	.	.	.	
severely ill							
Unlikely	.033	.325	0.10	.92	-.604	.67	
Uncertain	.486	.343	1.42	.156	-.186	1.157	
Likely	1.223	.444	2.75	.006	.352	2.094	***
Very likely	1.102	.67	1.64	.1	-.212	2.415	
How much has	ref	.	.	.	.	.	
COVID impact							
mh							
Slight impact	1.479	.264	5.60	0	.961	1.997	***
Moderate	3.451	.326	10.59	0	2.813	4.09	***
impact							
Severe impact	5.726	.48	11.93	0	4.785	6.667	***
Constant	17.2	1.2	14.33	0	14.847	19.552	***
Constant	17.174	1.025	.b	.b	15.278	19.306	
Constant	17.467	.541	.b	.b	16.438	18.559	
Mean dependent variable		8.996	SD dependent var		7.168		

Number of observations	3562	Chi-square	1136.670
Prob > chi2	0.000	Akaike crit. (AIC)	22030.419

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\*\*\*  $p < .01$ , \*\*  $p < .05$ , \*  $p < .1$