

Appendix 1: Factor loadings of four anxiety scales' individual item

Items	Questions	Factor loading coefficient (95% CI)
Factors loadings of EPDS anxiety subscale's 3 items (AOF full cohort):		
EPDS item 3	I have blamed myself unnecessarily when things went wrong	0.58 (0.55, 0.60)
EPDS item 4	I have been anxious or worried for no good reason	0.79 (0.76, 0.82)
EPDS item 5	I have felt scared or panicky for no very good reason	0.73 (0.70, 0.76)
Factors loadings of STAI-S scale's 20 items (AOF full cohort):		
SAI item 1	I feel calm (anxiety-absent item)	0.73 (0.71, 0.75)
SAI item 2	I feel secure (anxiety-absent item)	0.66 (0.64, 0.68)
SAI item 3	I feel tense (anxiety-present item)	0.66 (0.64, 0.68)
SAI item 4	I feel regretful (anxiety-present item)	0.41 (0.38, 0.44)
SAI item 5	I feel at ease (anxiety-absent item)	0.76 (0.75, 0.78)
SAI item 6	I feel upset (anxiety-present item)	0.64 (0.62, 0.66)
SAI item 7	I feel misfortunes (anxiety-present item)	0.59 (0.56, 0.62)
SAI item 8	I feel rested (anxiety-absent item)	0.53 (0.50, 0.56)
SAI item 9	I feel anxious (anxiety-present item)	0.70 (0.68, 0.72)
SAI item 10	I feel comfortable (anxiety-absent item)	0.71 (0.69, 0.73)
SAI item 11	I feel self-confident (anxiety-absent item)	0.64 (0.62, 0.66)
SAI item 12	I feel nervous (anxiety-present item)	0.68 (0.66, 0.70)
SAI item 13	I feel jittery (anxiety-present item)	0.57 (0.55, 0.60)
SAI item 14	I feel high-strung (anxiety-present item)	0.57 (0.54, 0.59)
SAI item 15	I feel relaxed (anxiety-absent item)	0.82 (0.81, 0.83)
SAI item 16	I feel content (anxiety-absent item)	0.79 (0.78, 0.80)
SAI item 17	I feel worried (anxiety-present item)	0.70 (0.68, 0.72)
SAI item 18	I feel over-excited (anxiety-present item)	0.42 (0.39, 0.45)
SAI item 19	I feel joyful (anxiety-absent item)	0.67 (0.64, 0.69)
SAI item 20	I feel pleasant (anxiety-absent item)	0.81 (0.79, 0.82)
Factors loadings of STAI-S scale's 6 items (AOF full cohort):		
SAI item1	I feel calm (anxiety-absent item)	0.76 (0.74, 0.77)

SAI item3	I feel tense (anxiety-present item)	0.73 (0.71, 0.76)
SAI item6	I feel upset (anxiety-present item)	0.65 (0.62, 0.67)
SAI item 15	I feel relaxed (anxiety-absent item)	0.86 (0.84, 0.87)
SAI item 16	I feel content (anxiety-absent item)	0.75 (0.72, 0.77)
SAI item 17	I feel worried (anxiety-present item)	0.63 (0.60, 0.65)
Factors loadings of EPDS-3A's 3 items (APrON full cohort):		
EPDS item 3	I have blamed myself unnecessarily when things went wrong	0.47 (0.43, 0.51)
EPDS item 4	I have been anxious or worried for no good reason	0.73 (0.68, 0.77)
EPDS item 5	I have felt scared or panicky for no very good reason	0.75 (0.70, 0.79)
Factors loadings of SCL-90 anxiety scale's 10 items (APrON full cohort):		
SCL item 1	Nervousness or shakiness inside	0.61 (0.58, 0.65)
SCL item 5	Trembling	0.46 (0.42, 0.51)
SCL item 7	Suddenly scared for no reason	0.71 (0.67, 0.73)
SCL item 10	Feeling fearful	0.70 (0.67, 0.73)
SCL item 13	Heart pounding or racing	0.46 (0.42, 0.51)
SCL item 16	Feeling tense or keyed up	0.57 (0.53, 0.61)
SCL item 19	Spells of terror or panic	0.66 (0.63, 0.69)
SCL item 21	Feeling so restless you couldn't sit still	0.37 (0.32, 0.42)
SCL item 23	The feeling that something bad is going to happen to you	0.67 (0.63, 0.70)
SCL item 25	Thoughts and images of a frightening nature	0.54 (0.50, 0.57)

EPDS-3A: Edinburgh postnatal depression scale anxiety scale; STAI-S: state trait anxiety inventory-state; SCL: symptom checklist; AOF: All Our Families; APrON: Alberta Pregnancy Outcome and Nutrition; CI: confidence interval