**Supplementary Table S1.** Summary statistics of mental health variables

*Panel A. Variable Characteristics*

| In the past 7 days, how often have you?                                      | Mean | Std. Dev. |
|------------------------------------------------------------------------------|------|-----------|
| Felt nervous, anxious, or on edge                                            | 0.62 | 0.91      |
| Felt depressed                                                               | 0.62 | 0.91      |
| Felt lonely                                                                  | 0.62 | 0.92      |
| Felt hopeless about the future                                               | 0.63 | 0.92      |
| Had physical reactions such as sweating, trouble breathing, nausea or a pounding heart when thinking about your experience with the coronavirus pandemic | 0.16 | 0.51      |
| Mental health composite score, T5                                             | 2.65 | 3.23      |

*Panel B. Correlations*

|                           | Composite | Nervous | Depressed | Lonely | Hopeless |
|---------------------------|-----------|---------|-----------|--------|----------|
| Nervous                   | 0.82***   |         |           |        |          |
| Depressed                 | 0.82***   | 0.60*** |           |        |          |
| Lonely                    | 0.83***   | 0.59*** | 0.59***   |        | 0.62***  |
| Hopeless                  | 0.83***   | 0.59*** | 0.59***   | 0.62***|          |
| Physical reaction         | 0.57***   | 0.37*** | 0.37***   | 0.37***| 0.38***  |

*Panel C. Cronbach’s Coefficient Alpha*

|                  | Standardized | Raw |
|------------------|--------------|-----|
|                  | 0.84         | 0.84|

*Panel D. Cronbach’s Coefficient Alpha with Deleted Variable*

| Deleted Variable | Raw | Standardized |
|------------------|-----|--------------|
| Nervous          | 0.79| 0.79         |
| Depressed        | 0.79| 0.79         |
| Lonely           | 0.79| 0.79         |
| Hopeless         | 0.78| 0.79         |
| Physical reaction| 0.85| 0.85         |

*** denote statistically different from zero with p-value ≤ 0.01.
Supplementary Table S2. Moderate Mental Distress Prevalence for the Analytical Sample

The table presents the prevalence of moderate mental distress and the T5 composite score for the analytical sample as described in Section Statistical analysis and across age subgroups in this sample. N denotes the number of observations.

|                      | Prevalence of mental distress | T5 Composite Score |
|----------------------|------------------------------|--------------------|
|                      | N   | Estimate (%) | Confidence Interval | Mean | Confidence Interval |
| Analytical sample    | 3,646 | 34.25        | [95%, 33.23-35.27]  | 2.47 | [95%, 2.36-2.57]    |
| Age in years         |      |              |                    |      |                    |
| 18-24                | 155  | 50.86        | [95%, 45.96-56.02]  | 4.04 | [95%, 3.47-4.60]    |
| 25–34                | 815  | 44.75        | [95%, 42.57-46.93]  | 3.21 | [95%, 2.97-3.44]    |
| 35–44                | 659  | 41.07        | [95%, 38.64-43.50]  | 2.91 | [95%, 2.65-3.19]    |
| 45-54                | 529  | 34.24        | [95%, 31.68-36.79]  | 2.52 | [95%, 2.24-2.81]    |
| 55-64                | 647  | 25.26        | [95%, 23.09-27.44]  | 1.95 | [95%, 1.74-2.16]    |
| 65-74                | 578  | 20.09        | [95%, 17.99-22.19]  | 1.53 | [95%, 1.33-1.73]    |
| 75+                  | 263  | 21.52        | [95%, 18.17-24.87]  | 1.26 | [95%, 1.02-1.51]    |
| Broader age groups   |      |              |                    |      |                    |
| 18-34                | 970  | 46.66        | [95%, 44.47-48.85]  | 3.34 | [95%, 3.12-3.56]    |
| 35–54                | 1,188| 37.71        | [95%, 35.94-39.48]  | 2.74 | [95%, 2.54-2.94]    |
| >55                  | 1,488| 22.52        | [95%, 21.13-23.90]  | 1.67 | [95%, 1.54-1.80]    |