**Supplementary material**

*Correlations between factors*

|  |  |  |  |
| --- | --- | --- | --- |
|   | **Factor 1**  | **Factor 2**  | **Factor 3**  |
| **Factor 1**  MS  ME/CFS  Chronic pain  |  - - -  |  .465 .374 .494  |  .107 .255 .165  |
| **Factor 2**  MS  ME/CFS  Chronic pain  |  - - -  |  - - -  |  .080 .255 .123  |

*Eigenvalues, percentage of variance explained and HAI-M factor loadings*

|  |  |  |  |
| --- | --- | --- | --- |
|   | **Factor 1: preoccupation with thoughts about** **health**  | **Factor 2: psychological responses to bodily sensations**  | **Factor 3: perceived illness likelihood**  |
| ***Eigenvalue (% of variance explained)***  MS  ME/CFS  Chronic pain  |   4.768 (39.73) 5.189 (43.2) 5.573 (46.44)  |   1.179 (9.83) 1.269 (10.58) 1.169 (9.75)  |   1.010 (8.42) 1.003 (8.36) 1.078 (8.99)  |
| ***Item 1 factor loadings***  MS  ME/CFS  Chronic pain  |  .567\* .241 .865\*  |  .114 .014 .079  |  .139 .028 .011  |
| ***Item 2*** ***factor loadings***  MS  ME/CFS  Chronic pain  |  .813\* .793\* .791\*  |  .072 .016 .085  |  .186 .118 .013  |
| ***Item 3*** ***factor loadings***  MS  ME/CFS  Chronic pain  |  .197 .156 .344  |  .810\* .837\* .407\*  |  .100 .281 .157  |
| ***Item 4 factor loadings***  MS  ME/CFS  Chronic pain  |  .762\* .518\* .846\*  |  .095 .306 .014  |  .007 .141 .160  |
| ***Item 5*** ***factor loadings***  MS  ME/CFS  Chronic pain  |  .241 .073 .489\*  |  .272 .185 .052  |  . 455\* .690\* .570\*  |
| ***Item 6*** ***factor loadings***  MS  ME/CFS  Chronic pain  |  .613\* .564\* .916\*  |  .283 4.86\* .067  |  .062 .089 .019  |
| ***Item 7 factor loadings***  MS  ME/CFS  Chronic pain  |  .841\* .559\* .628\*  |  -.182 -2.38 -.244  |  -.073 -.063 -.033  |
| ***Item 8*** ***factor loadings***  MS  ME/CFS  Chronic pain  |  .086 .028 .043  |  -.216 -.054 .104  |  .637\* .784\* .869\*  |
| ***Item 9 factor loadings***  MS  ME/CFS  Chronic pain  |  .126 .113 .048  |  .598\* .609\* .817\*  |  .174 .291 .204  |
| ***Item 10*** ***factor loadings***  MS  ME/CFS  Chronic pain  |  .155 .003 .078  |  .038 .348 .181  |  .588\* .525\* .672\*  |
| ***Item 11*** ***factor loadings***  MS  ME/CFS  Chronic pain  |  .249 .177 .045  |  .554\* .588\* .789\*  |  .281 .448\* .150  |
| ***Item 12*** ***factor loadings***  MS  ME/CFS  Chronic pain  |  .856\* .438\* .666\*  |  .166 .245 .138  |  .065 .076 .158  |

‘\*’ indicates substantial factor loading (>.4)