**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)