

*Supplementary Table S1. Sample Characteristics*

<b>Sociodemographic and economic characteristics</b>	<b>% (N)</b>
Mean Age during pandemic (SD)	67.09 (10.46)
Female	52.9 (2,931)
Non-White	7.2 (189)
High Educational Qualification	20.8 (1,288)
Middle Educational Qualification	49.4 (2,552)
Low Educational Qualification	29.9 (1,240)
Highest wealth quintile	20.5 (1,259)
2 <sup>nd</sup> wealth quintile	20.6 (1,238)
3 <sup>rd</sup> wealth quintile	20.3 (1,095)
4 <sup>th</sup> wealth quintile	19.6 (846)
Lowest wealth quintile	19.0 (639)
Retired	54.0 (3,649)
Employed (working not from home)	19.5 (589)
Employed (working mostly from home)	13.6 (486)
Furloughed	3.5 (119)
Sick/Disabled/Unemployed/Other	9.5 (299)
Home owner (outright)	65.3 (4,011)
Home owner (with mortgage)	17.6 (571)
Home renter	17.2 (563)
<b>Pre-pandemic health characteristics (at Wave 9)</b>	
4 or more CES-D depressive symptoms	12.7 (518)
With a score greater than 8 on the anxiety scale	7.3 (297)
Mean CASP-12 (SD)	26.21 (6.32)
Mean life satisfaction (SD)	7.39 (2.23)
Clinically vulnerable to Covid-19	38.7 (1,945)
Disabled	22.2 (1,059)
<b>Social contacts and well-being</b>	
Living Alone	24.8 (1,354)
Living with Partner/Spouse only	45.6 (2,771)
Living with Partner/Spouse and child(ren)	18.7 (612)
Living with child(ren) but no Partner/Spouse	6.7 (236)
Any other living arrangement	4.2 (172)
Has never reported infrequent contacts during pandemic	57.0 (4,488)
Has reported infrequent contacts during pandemic once	8.8 (401)
Has reported infrequent contacts during pandemic twice	4.1 (198)
Has never reported high UCLA loneliness during pandemic	67.9 (3,639)
Has reported high UCLA loneliness during pandemic once	16.4 (763)
Has reported high UCLA loneliness during pandemic twice	15.7 (741)
<b>Total number of respondents (N)</b>	<b>5,146</b>

Source: ELSA, Wave 9 (2018-2019), COVID-19 Substudy Wave 1 (June/July 2020) and COVID-19 sub-study Wave 2 (November/December 2020). Weighted data

*Supplementary Table S2. Detailed patterns of shielding, staying at home, or neither at three time points during the pandemic*

<b>Classification</b>	<b>April 2020</b>	<b>June/ July 2020</b>	<b>November/ December 2020</b>	<b>N</b>	<b>Unweighted Percentage</b>
Shielding at all three time points	Shielding	Shielding	Shielding	264	5.13
Shielding in two time points	Shielding	Shielding	Staying home	400	7.77
	Shielding	Shielding	Neither	60	1.17
	Shielding	Neither	Shielding	16	0.31
	Shielding	Staying home	Shielding	66	1.28
	Staying home	Shielding	Shielding	10	0.19
	Neither	Shielding	Shielding	1	0.02
Shielding in one time point	Shielding	Staying home	Staying home	262	5.09
	Shielding	Staying home	Neither	40	0.78
	Shielding	Neither	Staying home	72	1.40
	Shielding	Neither	Neither	27	0.52
	Staying home	Shielding	Staying home	34	0.66
	Staying home	Shielding	Neither	11	0.21
	Staying home	Staying home	Shielding	161	3.13
	Staying home	Neither	Shielding	16	0.31
	Neither	Shielding	Staying home	1	0.02
	Neither	Neither	Shielding	13	0.25
Neither	Staying home	Shielding	6	0.12	
Staying at home at all three time points	Staying home	Staying home	Staying home	2,016	39.18
Neither shielding nor staying at home at all three time points	Staying home	Staying home	Neither	647	12.57
	Staying home	Neither	Staying home	260	5.05
	Staying home	Neither	Neither	236	4.59
	Neither	Staying home	Staying home	37	0.72
	Neither	Staying home	Neither	16	0.31
	Neither	Neither	Staying home	157	3.05
	Neither	Neither	Neither	317	6.16

Source: ELSA, Wave 9 (2018-2019), COVID-19 Substudy Wave 1 (June/July 2020) and COVID-19 sub-study Wave 2 (November/December 2020). The first three column specify whether the respondents reported shielding, staying at home, or neither at each time point. Unweighted data

*Supplementary Table S3. Unadjusted pre-pandemic mental health by patterns of shielding and staying at home*

	<b>% Elevated depressive symptoms (CES-D)</b>	<b>% High Anxiety (GAD-7)</b>	<b>Mean life satisfaction</b>	<b>Mean quality of life (CASP-12)</b>
Shielding at all three time points	20.9	12.5	6.81	22.38
Shielding in two time points	15.7	6.0	7.16	23.85
Shielding in one time point	21.7	8.7	7.24	24.82
Staying at home at all three time points	10.9	7.2	7.48	26.90
Neither shielding nor staying at home at all three time points	9.7	6.6	7.49	27.07
<b>N respondents</b>	<b>12.7</b>	<b>7.3</b>	<b>7.39</b>	<b>26.21</b>

Source: ELSA COVID-19 sub-study Wave 1 and Wave 2 (for the construction of the patterns of shielding and staying at home) and ELSA Wave 9 (for the pre-pandemic mental health measures). Weighted data

*Supplementary Table S4. Associations between shielding patterns and depression.  
Nested fully-adjusted logistic regression models – Odds Ratios [and 95% CIs]*

	<b>Model 1</b>	<b>Model 2</b>	<b>Model 3</b>	<b>Model 4</b>
Staying at home at all three points	1.50*** [1.21,1.86]	1.24 [0.99,1.56]	1.37** [1.09,1.72]	1.40** [1.09,1.79]
Never shielding nor staying home at all points	Ref	Ref	Ref	Ref
Shielding in one time point	2.24*** [1.69,2.98]	1.46* [1.09,1.96]	1.35 [0.99,1.85]	1.34 [0.96,1.88]
Shielding in two time points	2.54*** [1.87,3.45]	1.58** [1.15,2.17]	1.86*** [1.33,2.59]	1.75** [1.21,2.53]
Shielding at all three time points	3.71*** [2.58,5.32]	1.81** [1.26,2.62]	1.87** [1.26,2.77]	1.87** [1.22,2.87]
Female	1.64*** [1.37,1.95]	1.69*** [1.41,2.04]	1.57*** [1.30,1.90]	1.32** [1.07,1.62]
Age	0.97*** [0.96,0.98]	0.97*** [0.96,0.99]	0.98** [0.96,0.99]	0.98* [0.97,1.00]
Age squared	1.00 [1.00,1.00]	1.00 [1.00,1.00]	1.00 [1.00,1.00]	1.00 [1.00,1.00]
Non-White	1.70* [1.09,2.64]	1.35 [0.83,2.18]	1.06 [0.67,1.68]	0.92 [0.57,1.49]
Medium education		1.07 [0.84,1.37]	1.16 [0.90,1.49]	1.18 [0.91,1.54]
Low education		0.94 [0.71,1.25]	0.93 [0.70,1.25]	1.18 [0.88,1.60]
2 <sup>nd</sup> lowest quintile		0.84 [0.62,1.15]	0.85 [0.62,1.17]	0.84 [0.60,1.18]
3 <sup>rd</sup> wealth quintile		0.81 [0.60,1.09]	0.85 [0.62,1.16]	1.04 [0.73,1.47]
4 <sup>th</sup> wealth quintile		0.77 [0.56,1.05]	0.81 [0.59,1.12]	0.99 [0.69,1.42]
Highest wealth quintile		0.74 [0.52,1.05]	0.81 [0.56,1.16]	0.94 [0.63,1.41]
Income		0.90* [0.83,0.98]	0.90* [0.82,0.99]	0.92 [0.84,1.01]
Employed not Working From Home (WFH)		0.85 [0.59,1.22]	0.88 [0.62,1.26]	0.87 [0.59,1.28]
Employed mostly WFH		1.05 [0.72,1.52]	1.21 [0.83,1.75]	1.10 [0.74,1.64]
Furloughed		1.56 [0.88,2.75]	1.69 [0.95,2.99]	1.89* [1.04,3.43]
Other employment		2.31*** [1.58,3.38]	2.19*** [1.48,3.23]	1.94** [1.28,2.93]
Homeowner with mortgage		1.13 [0.84,1.52]	1.19 [0.88,1.61]	1.22 [0.88,1.68]
Rented accommodation		1.33* [1.00,1.76]	1.26 [0.94,1.70]	1.30 [0.94,1.80]
Clinically vulnerable to COVID-19		1.19 [0.98,1.44]	1.06 [0.87,1.28]	0.98 [0.79,1.20]
Disability		2.40*** [1.97,2.94]	1.81*** [1.45,2.25]	1.76*** [1.40,2.22]
Pre-pandemic Depressed			5.85*** [4.48,7.65]	3.32*** [2.45,4.49]
Living Alone				1.06 [0.83,1.36]
Living with partner and children				1.24 [0.92,1.69]
Single parent				1.42 [0.93,2.17]
Other living arrangements				0.86 [0.49,1.51]
Once infrequent contacts				0.83 [0.58,1.18]
Infrequent contacts throughout pandemic				0.73 [0.47,1.14]
Once high loneliness				4.68*** [3.68,5.94]
High loneliness throughout pandemic				14.29*** [11.03,18.52]
<i>Observations</i>	<i>5145</i>	<i>5006</i>	<i>4922</i>	<i>4862</i>

Sources: ELSA, COVID-19 sub-study Wave 2 (November/December 2020), COVID-19 sub-study Wave 1 (June/July 2020) and Wave 9 (2018/19). \* p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001. Weighted data.

*Supplementary Table S5. Associations between shielding patterns and anxiety.  
Nested fully-adjusted logistic regression models – Odds Ratios [and 95% CIs]*

	<b>Model 1</b>	<b>Model 2</b>	<b>Model 3</b>	<b>Model 4</b>
Staying at home at all three points	1.84*** [1.33,2.56]	1.49* [1.03,2.17]	1.24 [0.85,1.81]	1.18 [0.80,1.74]
Never shielding nor staying home at all points	Ref	Ref	Ref	Ref
Shielding in one time point	3.82*** [2.48,5.88]	2.23*** [1.44,3.45]	1.74* [1.10,2.74]	1.63* [1.00,2.64]
Shielding in two time points	4.35*** [2.72,6.94]	2.26** [1.35,3.77]	2.22** [1.29,3.82]	2.06* [1.16,3.65]
Shielding at all three time points	4.37*** [2.54,7.52]	1.71 [0.99,2.94]	1.38 [0.77,2.47]	1.46 [0.82,2.61]
Female	1.80*** [1.36,2.39]	1.82*** [1.34,2.46]	1.79*** [1.30,2.46]	1.61** [1.14,2.27]
Age	0.95*** [0.94,0.97]	0.95*** [0.93,0.97]	0.95*** [0.93,0.97]	0.96** [0.94,0.99]
Age squared	1.00 [1.00,1.00]	1.00 [1.00,1.00]	1.00 [1.00,1.00]	1.00 [1.00,1.00]
Non-White	1.83* [1.07,3.13]	1.35 [0.78,2.36]	1.38 [0.77,2.47]	1.16 [0.62,2.19]
Medium education		1.19 [0.82,1.73]	1.33 [0.92,1.94]	1.31 [0.89,1.92]
Low education		1.65* [1.12,2.45]	1.82** [1.21,2.74]	2.13*** [1.39,3.26]
2 <sup>nd</sup> lowest quintile		0.73 [0.47,1.11]	0.80 [0.50,1.26]	0.81 [0.51,1.30]
3 <sup>rd</sup> wealth quintile		0.76 [0.50,1.15]	0.90 [0.58,1.40]	0.95 [0.58,1.54]
4 <sup>th</sup> wealth quintile		0.75 [0.47,1.21]	0.82 [0.50,1.36]	0.91 [0.55,1.52]
Highest wealth quintile		0.84 [0.49,1.45]	0.93 [0.53,1.64]	0.99 [0.55,1.80]
Income		0.87 [0.73,1.04]	0.89 [0.72,1.09]	0.91 [0.75,1.11]
Employed not Working From Home (WFH)		0.83 [0.49,1.39]	0.69 [0.40,1.19]	0.72 [0.40,1.30]
Employed mostly WFH		0.72 [0.39,1.32]	0.72 [0.38,1.36]	0.75 [0.39,1.44]
Furloughed		0.48 [0.19,1.17]	0.67 [0.28,1.65]	0.75 [0.29,1.92]
Other employment		2.12** [1.32,3.40]	2.09** [1.26,3.47]	2.09** [1.24,3.54]
Homeowner with mortgage		0.84 [0.54,1.32]	0.73 [0.45,1.17]	0.74 [0.44,1.22]
Rented accommodation		0.92 [0.63,1.34]	0.89 [0.59,1.34]	0.95 [0.62,1.45]
Clinically vulnerable to COVID-19		1.51** [1.14,2.02]	1.46* [1.09,1.94]	1.35 [0.99,1.85]
Disability		2.17*** [1.60,2.94]	2.17*** [1.58,2.98]	1.81*** [1.30,2.51]
Pre-pandemic Anxiety			3.40*** [2.26,5.11]	3.13*** [2.03,4.81]
Living Alone				0.63* [0.45,0.90]
Living with partner and children				1.32 [0.85,2.07]
Single parent				0.99 [0.50,1.95]
Other living arrangements				0.89 [0.37,2.13]
Once infrequent contacts				0.73 [0.40,1.33]
Infrequent contacts throughout pandemic				0.69 [0.34,1.38]
Once high loneliness				4.04*** [2.80,5.83]
High loneliness throughout pandemic				6.40*** [4.55,9.01]
<i>Observations</i>	<i>5142</i>	<i>4926</i>	<i>4596</i>	<i>4540</i>

Sources: ELSA, COVID-19 sub-study Wave 2 (November/December 2020), COVID-19 sub-study Wave 1 (June/July 2020) and Wave 9 (2018/19). \* p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001. Weighted data

**Supplementary Table S6. Associations between shielding patterns and quality of life. Nested fully-adjusted linear regression models – Beta coefficients [and 95% CIs]**

	<b>Model 1</b>	<b>Model 2</b>	<b>Model 3</b>	<b>Model 4</b>
Staying at home at all three points	-1.048*** [-1.62,-0.47]	-0.407 [-0.94,0.13]	-0.468* [-0.87,-0.07]	-0.372* [-0.74,-0.00]
Never shielding nor staying home at all points	Ref	Ref	Ref	Ref
Shielding in one time point	-3.064*** [-3.94,-2.19]	-1.288*** [-2.03,-0.55]	-0.692* [-1.29,-0.09]	-0.531 [-1.11,0.05]
Shielding in two time points	-3.456*** [-4.29,-2.62]	-1.356*** [-2.11,-0.60]	-0.570 [-1.20,0.06]	-0.532 [-1.15,0.09]
Shielding at all three time points	-5.694*** [-7.06,-4.33]	-2.399*** [-3.60,-1.20]	-0.970* [-1.89,-0.05]	-1.283*** [-2.04,-0.52]
Female	-0.678** [-1.16,-0.19]	-0.569* [-1.01,-0.13]	-0.704*** [-1.04,-0.37]	-0.367* [-0.68,-0.06]
Age	0.0263 [-0.00,0.05]	0.0152 [-0.02,0.05]	0.0368** [0.01,0.06]	0.006 [-0.02,0.03]
Age squared	-0.006*** [-0.01,-0.00]	-0.004*** [-0.01,-0.00]	-0.002* [-0.00,-0.00]	-0.002** [-0.00,-0.00]
Non-White	-0.337 [-1.68,1.01]	1.031 [-0.05,2.11]	1.088* [0.01,2.16]	1.375* [0.28,2.47]
Medium education		0.0254 [-0.51,0.56]	0.049 [-0.35,0.44]	0.049 [-0.31,0.41]
Low education		0.776* [0.13,1.42]	0.868** [0.34,1.39]	0.602* [0.11,1.09]
2 <sup>nd</sup> lowest quintile		1.402** [0.56,2.24]	0.383 [-0.27,1.04]	0.500 [-0.13,1.13]
3 <sup>rd</sup> wealth quintile		1.690*** [0.86,2.52]	0.329 [-0.32,0.98]	0.266 [-0.36,0.89]
4 <sup>th</sup> wealth quintile		1.938*** [1.10,2.78]	0.202 [-0.46,0.86]	0.193 [-0.43,0.81]
Highest wealth quintile		2.479*** [1.63,3.33]	0.560 [-0.13,1.25]	0.616 [-0.03,1.27]
Income		0.222*** [0.11,0.33]	0.0256 [-0.04,0.09]	0.021 [-0.04,0.08]
Employed not Working From Home (WFH)		0.254 [-0.55,1.06]	0.478 [-0.10,1.05]	0.272 [-0.27,0.81]
Employed mostly WFH		0.761 [-0.08,1.60]	0.749* [0.11,1.39]	0.673* [0.07,1.27]
Furloughed		-1.599* [-2.99,-0.21]	-1.674** [-2.94,-0.41]	-1.793** [-2.98,-0.60]
Other employment		-2.784*** [-3.96,-1.61]	-0.126 [-0.98,0.73]	-0.212 [-1.00,0.58]
Homeowner with mortgage		-0.244 [-0.95,0.46]	-0.047 [-0.61,0.51]	-0.050 [-0.57,0.47]
Rented accommodation		-0.512 [-1.29,0.26]	0.032 [-0.59,0.65]	-0.098 [-0.71,0.51]
Clinically vulnerable to COVID-19		-1.311*** [-1.81,-0.81]	-0.237 [-0.61,0.14]	-0.185 [-0.52,0.15]
Disability		-4.046*** [-4.64,-3.45]	-1.184*** [-1.67,-0.70]	-1.144*** [-1.60,-0.69]
Pre-pandemic Quality of Life			0.687*** [0.65,0.72]	0.564*** [0.53,0.60]
Living Alone				0.629*** [0.26,1.00]
Living with partner and children				-0.436 [-0.95,0.08]
Single parent				0.054 [-0.80,0.91]
Other living arrangements				0.449 [-0.51,1.41]
Once infrequent contacts				-0.545 [-1.18,0.09]
Infrequent contacts throughout pandemic				0.302 [-0.54,1.15]
Once high loneliness				-2.803*** [-3.30,-2.31]
High loneliness throughout pandemic				-4.953*** [-5.48,-4.42]
Constant	27.51*** [27.01,28.01]	25.66*** [24.60,26.71]	7.665*** [6.44,8.89]	11.850*** [10.56,13.13]
<i>Observations</i>	<i>5146</i>	<i>5007</i>	<i>4676</i>	<i>4619</i>

Sources: ELSA, COVID-19 sub-study Wave 2 (November/December 2020), COVID-19 sub-study Wave 1 (June/July 2020) and Wave 9 (2018/19). \* p < 0.05, \*\* p < 0.01, \*\*\* p < 0.001. Weighted data

*Supplementary Table S7. Associations between shielding patterns and life satisfaction. Nested fully-adjusted linear regression models – Beta coefficients [and 95% CIs]*

	<b>Model 1</b>	<b>Model 2</b>	<b>Model 3</b>	<b>Model 4</b>
Staying at home at all three points	-0.282** [-0.48,-0.08]	-0.116 [-0.31,0.08]	-0.147 [-0.32,0.02]	-0.114 [-0.28,0.05]
Never shielding nor staying home at all points	Ref	Ref	Ref	Ref
Shielding in one time point	-0.508*** [-0.79,-0.22]	-0.184 [-0.44,0.07]	-0.080 [-0.32,0.16]	-0.007 [-0.24,0.22]
Shielding in two time points	-0.505*** [-0.79,-0.22]	-0.113 [-0.40,0.17]	-0.145 [-0.40,0.12]	-0.068 [-0.33,0.20]
Shielding at all three time points	-0.918*** [-1.42,-0.42]	-0.359 [-0.83,0.11]	-0.282 [-0.68,0.12]	-0.273 [-0.65,0.10]
Female	-0.208* [-0.38,-0.04]	-0.221** [-0.39,-0.05]	-0.193* [-0.34,-0.04]	-0.080 [-0.23,0.07]
Age	0.029*** [0.02,0.04]	0.028*** [0.01,0.04]	0.020*** [0.01,0.03]	0.014** [0.00,0.02]
Age squared	-0.001 [-0.00,0.00]	-0.000 [-0.00,0.00]	-0.000 [-0.00,0.00]	-0.000 [-0.00,0.00]
Non-White	-0.189 [-0.65,0.28]	0.020 [-0.40,0.45]	0.092 [-0.31,0.50]	0.195 [-0.26,0.65]
Medium education		0.148 [-0.04,0.33]	0.042 [-0.13,0.21]	0.064 [-0.10,0.23]
Low education		0.558*** [0.33,0.78]	0.412*** [0.21,0.61]	0.364*** [0.17,0.56]
2 <sup>nd</sup> lowest quintile		0.212 [-0.11,0.53]	0.011 [-0.29,0.31]	-0.023 [-0.33,0.28]
3 <sup>rd</sup> wealth quintile		0.087 [-0.22,0.39]	-0.117 [-0.39,0.15]	-0.215 [-0.49,0.05]
4 <sup>th</sup> wealth quintile		0.165 [-0.15,0.48]	-0.063 [-0.35,0.22]	-0.169 [-0.45,0.11]
Highest wealth quintile		0.215 [-0.09,0.52]	-0.125 [-0.40,0.15]	-0.200 [-0.48,0.08]
Income		0.052** [0.01,0.09]	0.023 [-0.01,0.05]	0.016 [-0.01,0.04]
Employed not Working From Home (WFH)		0.129 [-0.18,0.44]	0.150 [-0.11,0.41]	0.085 [-0.17,0.34]
Employed mostly WFH		0.225 [-0.09,0.54]	0.202 [-0.07,0.48]	0.178 [-0.09,0.44]
Furloughed		0.075 [-0.53,0.68]	0.257 [-0.21,0.72]	0.202 [-0.23,0.63]
Other employment		-0.618** [-1.04,-0.20]	-0.186 [-0.54,0.17]	-0.154 [-0.51,0.20]
Homeowner with mortgage		0.044 [-0.24,0.33]	-0.021 [-0.28,0.23]	-0.024 [-0.28,0.23]
Rented accommodation		-0.192 [-0.49,0.11]	-0.090 [-0.36,0.18]	-0.082 [-0.35,0.19]
Clinically vulnerable to COVID-19		-0.146 [-0.32,0.03]	0.038 [-0.12,0.20]	0.082 [-0.08,0.24]
Disability		-0.832*** [-1.06,-0.61]	-0.363*** [-0.56,-0.16]	-0.311** [-0.51,-0.12]
Pre-pandemic Quality of Life			0.438*** [0.40,0.48]	0.335*** [0.29,0.38]
Living Alone				0.030 [-0.15,0.21]
Living with partner and children				-0.143 [-0.38,0.10]
Single parent				-0.161 [-0.51,0.19]
Other living arrangements				0.184 [-0.21,0.58]
Once infrequent contacts				-0.125 [-0.40,0.15]
Infrequent contacts throughout pandemic				-0.037 [-0.37,0.30]
Once high loneliness				-0.865*** [-1.07,-0.66]
High loneliness throughout pandemic				-1.602*** [-1.83,-1.37]
Constant	7.387*** [7.21,7.56]	6.964*** [6.60,7.32]	3.811*** [3.38,4.24]	4.935*** [4.49,5.39]
Observations	5136	4997	4624	4567

Sources: ELSA, COVID-19 sub-study Wave 2 (November/December 2020), COVID-19 sub-study Wave 1 (June/July 2020) and Wave 9 (2018/19)