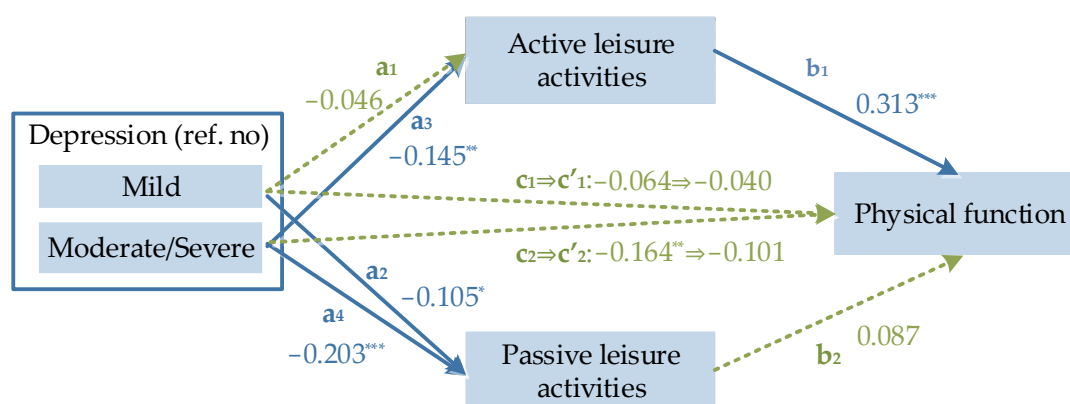**Figure S1.** The mediating role of active and passive leisure activities in the association between depression and physical function (only adjusted for age and sex in the models, n = 353). Standardized coefficients are shown along the path arrows; solid lines represent statistical significance at $p < .05$, and dashed lines represent nonsignificant effects; Path a_1 represents the effect of mild depression on active leisure activities; Path a_2 represents the effect of mild depression on passive leisure activities; Path a_3 represents the effect of moderate/severe depression on active leisure activities; Path a_4 represents the effect of moderate/severe depression on passive leisure activities; Path b_1 represents the effect of active leisure activities on physical function; Path b_2 represents the effect of passive leisure activities on physical function; Path c_1 indicates the total effect of mild depression on physical function; Path c'_1 represents the direct effect of mild depression on physical function; Path c_2 indicates the total effect of moderate/severe depression on physical function; Path c'_1 represents the direct effect of moderate/severe depression on physical function; $^*p < .05$, $^{**}p < .01$, $^{***}p < .001$.

Table S1. Bootstrap tests for the mediating effects of active and passive leisure activities (n = 353), adjusted for age and sex in the model.

Effect	Mild [a]		Moderate/severe [a]		
	Coefficient	95% CI	Coefficient	95% CI	Effect size
Total indirect effect	−0.027	−0.069, 0.015	−0.084**	−0.135, −0.038	49%
Specific indirect effect					
Active leisure activities	−0.017	−0.056, 0.018	−0.056*	−0.095, −0.020	33%
Passive leisure activities	−0.011	−0.036, 0.001	−0.028	−0.069, 0.002	16%

Note: CI: confidence interval; $^{**}p < .01$, $^*p < .05$
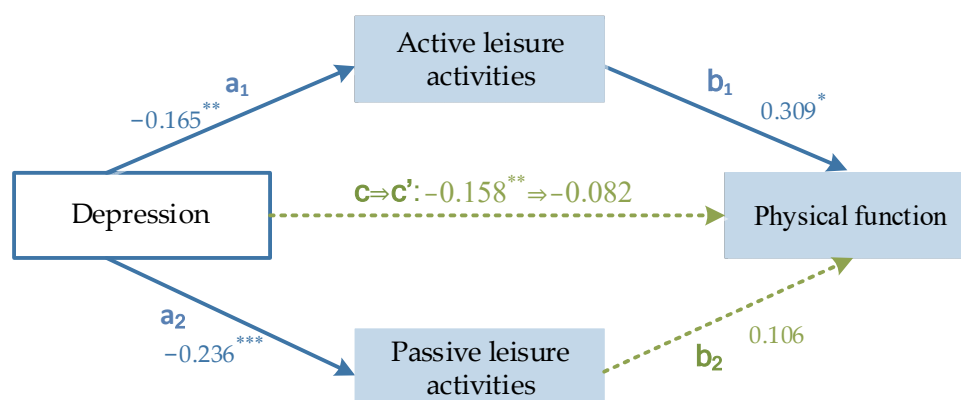
[a] Reference group: no depression

Figure S2. The mediating role of active leisure activities and cognitive (passive) leisure activities in the association between and physical function (removed "watching television/listening to the radio/watching theatrical performances" from the category of passive leisure activities and renamed cognitive leisure activities, $n = 353$). Standardized coefficients are shown along the path arrows; solid lines represent statistical significance at $p < .05$, and dashed lines represent nonsignificant effects; adjusted for age, sex, years of schooling, having a spouse, self–reported economic conditions, comorbidity conditions, and body mass index; Path a_1 represents the effect of mild depression on active leisure activities; Path a_2 represents the effect of mild depression on passive leisure activities; Path a_3 represents the effect of moderate/severe depression on active leisure activities; Path a_4 represents the effect of moderate/severe depression on passive leisure activities; Path b_1 represents the effect of active leisure activities on physical function; Path b_2 represents the effect of passive leisure activities on physical function; Path c_1 indicates the total effect of mild depression on physical function; Path c'_1 represents the direct effect of mild depression on physical function; Path c_2 indicates the total effect of moderate/severe depression on physical function; Path c'_1 represents the direct effect of moderate/severe depression on physical function; $^*p < .05$, $^{**}p < .01$, $^{***}p < .001$.

Table S2. Bootstrap tests for the mediating effects of active leisure activities and cognitive leisure activities (removed "watching television/listening to the radio/watching theatrical performances" from the category of passive leisure activities and reclassified them as cognitive leisure activities, $n = 353$)

Effect	Mild [a]		Moderate/severe [a]		
	Coefficient	95% CI	Coefficient	95% CI	Effect size
Total indirect effect	−0.023	−0.064, 0.016	−0.063[**]	−0.111, −0.021	38%
Specific indirect effect					
Active leisure activities	−0.014	−0.051, 0.018	−0.045[*]	−0.084, −0.013	27%
Cognitive leisure activities	−0.009	−0.032, 0.002	−0.018	0.051, 0.005	11%

Note: CI: confidence interval; $^{**}p < .01$, $^*p < .05$

[a] Reference group: no depression

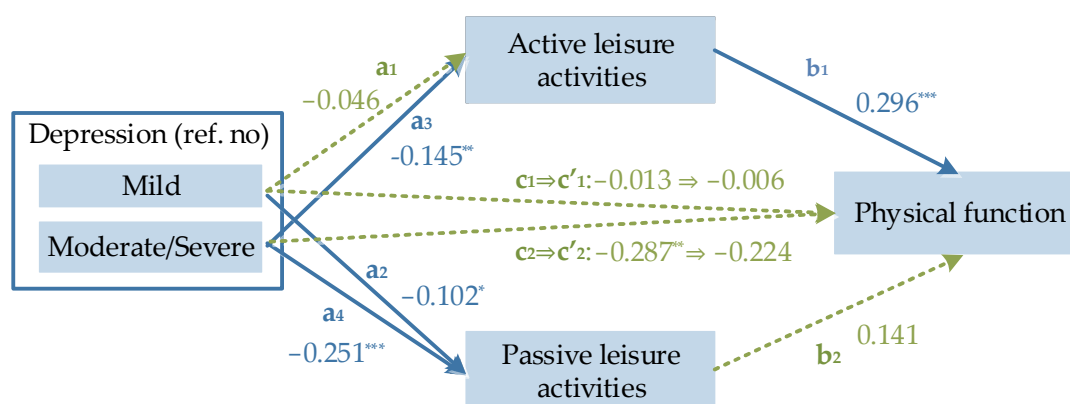*Int. J. Environ. Res. Public Health* **2022**, *19*, 3543

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Figure S3. The mediating role of active and passive leisure activities in the association between and physical function (using depression as a continuous variable, $n = 353$). Standardized coefficients are shown along the path arrows; solid lines represent statistical significance at $p < .05$, and dashed lines represent nonsignificant effects; adjusted for age, sex, years of schooling, having a spouse, self−reported economic conditions, comorbidity conditions, and body mass index; Path a_1 represents the effect of depression on active leisure activities; Path a_2 represents the effect of depression on passive leisure activities; Path b_1 represents the effect of active leisure activities on physical function; Path b_2 represents the effect of passive leisure activities on physical function; Path c indicates the total effect of depression on physical function; Path c' represents the direct effect of depression on physical function; $^*p < .05$, $^{**}p < .01$, $^{***}p < .001$.

Table S3. Bootstrap tests for the mediating effects of active and passive leisure activities (using depression as a continuous variable, $n = 353$)

Effect	Bootstrapped distribution		
	Coefficient	95% CI	Effect size
Total indirect effect	−0.076**	−0.122, −0.033	48%
Specific indirect effect			
Active leisure activities	−0.051*	−0.060, −0.002	32%
Passive leisure activities	−0.025	−0.091, 0.019	16%

Note: CI: confidence interval; $^{**}p < .01$, $^*p < .05$

[a] Reference group: no depression

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Figure S4. The mediating role of active and passive leisure activities in the association between depression and physical function (using physical function as the dichotomous outcome, $n = 353$). Standardized coefficients are shown along the path arrows; solid lines represent statistical significance at $p < .05$, and dashed lines represent nonsignificant effects; adjusted for age, sex, years of schooling, having a spouse, self–reported economic conditions, comorbidity conditions, and body mass index; Path a_1 represents the effect of mild depression on active leisure activities; Path a_2 represents the effect of mild depression on passive leisure activities; Path a_3 represents the effect of moderate/severe depression on active leisure activities; Path a_4 represents the effect of moderate/severe depression on passive leisure activities; Path b_1 represents the effect of active leisure activities on physical function; Path b_2 represents the effect of passive leisure activities on physical function; Path c_1 indicates the total effect of mild depression on physical function; Path c'_1 represents the direct effect of mild depression on physical function; Path c_2 indicates the total effect of moderate/severe depression on physical function; Path c'_1 represents the direct effect of moderate/severe depression on physical function; $^*p < .05$, $^{**}p < .01$, $^{***}p < .001$.

Table S4. Bootstrap tests for the mediating effects of active and passive leisure activities (using physical function as a dichotomous variable, $n = 353$)

Effect	Mild depression[a]		Moderate/severe depression[a]		
	Coefficient	95% CI	Coefficient	95% CI	Effect size
Total indirect effect	0.028	−0.003, 0.088	0.078**	0.034, 0.161	27%
Specific indirect effect					
Active leisure activities	0.014	−0.010, 0.062	0.043*	0.015, 0.103	15%
Passive leisure activities	0.014	−0.001, 0.050	0.035	−0.002, 0.099	12%

Note: CI: confidence interval; $^{**}p < .01$, $^*p < .05$

[a] Reference group: no depression