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Table S1. Evidence Table of Included Studies

Author	Participants	Terms	Purpose/Study Design	Measures	Findings
Allison et al. (2012)	120 pregnant women (<i>M</i> age = 25.2) United States	Sleep Mood Pregnancy	Examined the relationship between psychological factors and gestational weight gain among low socioeconomic status, African American, overweight pregnant women. Cross-sectional	PSQI, EPDS	Sleep latency, sleep duration and sleep quality were significantly correlated with depressive symptoms.
Babaie et al. (2015)	182 pregnant women (<i>M</i> age not reported) Iran	Insomnia Mental health Pregnant women	Investigated the relationship between mental health and insomnia in pregnant women. Cross-sectional; descriptive- analytic	GHQ-28 (depression, anxiety subscales), ISI	Anxiety and depression were significantly correlated with insomnia.
Chang et al. (2015)	213 pregnant women (<i>M</i> age not reported) United States	Stress Sleep Depression Pregnant women	Investigated the mediating roles of sleep and depression on the relationships between stress, fat intake, and fruit and vegetable intake among low-income overweight and obese pregnant women by trimesters. Cross- sectional	PSS, PSQI, EDPS	Stress was not significantly correlated with any sleep variables. Depression was significantly correlated with sleep duration, sleep quality, sleep latency, and night time sleep disturbances.
Coo et al. (2014)	29 pregnant women (<i>M</i> age = 31.08) Australia	Pregnancy Sleep Depression Anxiety Stress	Examined the association between measures of objective sleep and subjective sleep to postpartum mood from the third trimester of pregnancy to 10 to 12 weeks postpartum. Longitudinal design but only used cross-sectional correlations at third trimester	PSQI, Wrist Actigraphy for 7 days, EDPS, HADS, and DASS-21 Measured during the third trimester. Mean gestational age = 29.64 weeks	Nighttime sleep measured with Actigraphy and sleep quality measured by the PSQI had no significant associations with mood. PSQI and DASS (depression and stress), and HADS (anxiety and depression) were significantly associated.
D'Anna- Hernandez et al. (2016)	60 pregnant women (<i>M</i> age = 28.2) United States	Pregnancy Mother Perinatal Mood	Explored the relationship between daily sleep measures and depressive symptoms. Cross-sectional and longitudinal	EDPS, Sleep diaries (minutes to fall asleep, times woke during the night, bed and wake times, and total hours slept).	Depressive symptoms were only significantly correlated with times woke during the night.

Dorheim et al. (2012)	2816 pregnant women (<i>M</i> age = 30.9) Norway	Insomnia Depression Pregnancy	Examined the prevalence of and risk factors for insomnia and depressive symptoms. Cross-sectional	Measured at 17.3 ± 1.8 weeks, 28.1 ± 1.5 weeks, 34.3 ± 1.4 weeks. Correlations were averaged across pregnancy BIS and EDPS	EPDS had a significant positive association with BIS sub-score daytime impairment. Also, item 6 of EPDS ("Things have been getting on top of me"/coping) had a significant positive association with BIS sub- score daytime dysfunction.
Field et al. (2007)	253 pregnant women (<i>M</i> age not reported) United States	Sleep disturbance Maternal depression	Explored the relationships between self-reported sleep disturbances and self-reported problems including depression, anxiety, and anger as well as stress indicators including norepinephrine and cortisol. Longitudinal	CES-D, STAI, VSH, urine assays Measured at T1 GA _M = 22.3 weeks and T2 GA _M = 32.4 weeks	During the second trimester, women had high scores for sleep disturbances, depression, anxiety, norepinephrine and cortisol levels. At the third trimester, women had high scores for sleep disturbances, depression, anxiety and anger. Sleep disturbances at the second trimester were significantly correlated with depression, anxiety, and norepinephrine at the second trimester and anxiety and cortisol at the third trimester. Third trimester sleep disturbances were significantly correlated with second trimester depression, anxiety, and cortisol and at the third trimester with anxiety.
Hall et al. (2009)	650 pregnant women (<i>M</i> age = 31.5) United States	Anxiety Sleep Deprivation Pregnancy	Examined women's levels of childbirth fear, sleep deprivation, anxiety, and fatigue and their relationships during the third trimester of pregnancy. Cross-sectional	STAI – State and Mindell's Sleep Questionnaire Measured between 35-39 weeks gestation	Strong negative correlation between state anxiety and hours slept per night.
Hung et al. (2013)	400 pregnant women (M age = 31.4) Taiwan	Depression Sleep quality Pregnancy	Examined the patterns and psychological predictors of sleep quality in Taiwanese	PSS, PSQI, EDPS, STAI Mean gestational age = 21.7 weeks	Depression, state and trait anxiety and perceived stress were all significantly correlated with PSQI global sleep quality. Poorer sleep

			pregnant women. Cross- sectional		quality was associated with greater symptomatology of depression, anxiety and stress.
Hux et al. (2017)	103 pregnant women (<i>M</i> age = 29.8) United States	Allostatic load Pregnancy Psychosocial stress Sleep Quality Pittsburg Sleep Quality Index (PSQI)	Examined the association of allostatic load with psychological stressors, and, specifically, poor sleep quality. Cross-sectional	Allostatic load, PSQI Mean gestational age = 12.2 weeks	Allostatic load was positively correlated with the PSQI global score.
Kamysheva et al. (2008)	215 pregnant women (<i>M</i> age = 31.73) Australia	Pregnancy Depression Sleep quality	Investigated relationships among women's body attitudes, physical symptoms, self- esteem, depression, and sleep quality during pregnancy. Cross-sectional	BDI and PSQI	Depression and sleep quality were significantly correlated. More depressive symptoms were associated with poorer sleep quality.
Kamysheva et al. (2010)	257 pregnant women (<i>M</i> age = 31.64) Australia	Depressive Symptoms Sleep quality Pregnancy	Examined the relationship between pregnancy physical discomforts, late pregnancy depressive symptoms, and sleep quality. Longitudinal	BDI and PSQI Measured at two time points: T1 $GA_M = 18.42$ weeks and T2 $GA_M = 34.71$ weeks	Sleep quality and depressive symptoms were significantly correlated at each time point. Poorer sleep quality was associated with greater depressive symptomatology.
Li et al. (2016)	227 pregnant women (<i>M</i> age = 26.58) China	Prenatal maternal stress Sleep quality Pregnant women	Examined the relationship between prenatal maternal stress, resilience, and sleep quality. Cross-sectional	PSQI, PSRS Measured during the second trimester	Pregnancy stress and sleep quality were significantly correlated in pregnant women in their second trimester. Poorer sleep quality was associated with greater stress.
Matthews (2015)	968 pregnant women (<i>M</i> age = 28.7) United States	Pregnancy Sleep Mood	Explored the relationships of gestational weight gain to behavioral factors and maternal mental health during pregnancy. Cross-sectional	PSQI, EDPS, STAI-Short, PSS	Across pregnancy and during the 1 st and 2 nd trimesters, depressive and state anxiety symptoms, and stress were significantly correlated with sleep quality. During the 3 rd trimester, only depressive and anxiety symptoms were significantly correlated with sleep quality.
Mirghaforvand et al. (2017)	565 pregnant women (M age = 28.7) Iran	Depression Pregnancy Sleep Women	Examined the relationship between depression and sleep quality among pregnant women. Cross-sectional	PSQI, EDPS	Sleep quality and all components of PSQI with the exception of sleep latency, were significantly correlated with EPDS.

Mourady et al. (2017)	141 pregnant women (<i>M</i> age = 30.52) Lebanon	Pregnancy Sleep Depression Anxiety	Examined how health-related quality of life might correlate to physical activity, sleep, worry, and depression. Cross-sectional	ISI, PSWQ, ZSRDS Women were at various gestational age at time of measurement. Mean gestational age = 22.81 weeks	Insomnia, worry and depression were all significantly correlated.
Qui et al. (2016)	1488 pregnant women (<i>M</i> age = 33.4) United States	PSQI Pregnancy Depression PHQ-9 DASS-21	Evaluated the construct validity and factor structure of the PSQI and examined the relationship of maternal early pregnancy sleep quality with measures of antepartum depressive and anxiety symptoms. Cross- sectional; construct validity and factor structure	PSQI, DASS-21, PHQ-9; depression subscale Measured at one time point $GA_M = 21.7$ weeks	PSQI was significantly correlated with PHQ-9 depression, DASS-21 total score and subscales of depression, anxiety, and stress. All were positively correlated. Poorer sleep quality associated with greater symptoms of depression, anxiety and stress.
Rallis et al. (2014)	214 pregnant women (<i>M</i> age = 30.67) Australia	Pregnancy Depression Anxiety Stress Antenatal	Investigated the changes in depression, anxiety and stress symptoms across pregnancy, and explored the prospective relationships between these symptoms. Longitudinal	DASS-21; anxiety and stress subscales, EDPS, PSQI Measured and reported at three time points: T1 GA _M = 16.59 weeks, T2 GA _M = 24.46 weeks, T3 GA _M = 32.66 weeks	Sleep quality was significantly correlated with depressive and anxiety symptoms, and stress except sleep quality at T2 and anxiety at T1 and depressive symptoms at T2.
Reshadat et al. (2018)	400 pregnant women (<i>M</i> age = 27.76) Iran	Sleep quality Mental factors Pregnant women	Identified psychological factors associated with sleep quality among pregnant women and investigated the relationship between sleep quality and depression, anxiety, stress, resilience, perceived social support, and marital adjustment. Descriptive- correlational; cross-sectional	DASS-21, PSQI	Sleep quality (PSQI) was significantly correlated with depression, anxiety and stress symptoms. Poor sleep quality was associated with higher depression, anxiety and stress symptomatology.
Simpson et al. (2016)	51 pregnant women (<i>M</i> age = 30.2) Canada	Pregnancy Depressive symptoms Sleep quality	Examined associations between daily rhythm disruptions and depressive symptoms during the third trimester. Cross- sectional	EDPS, PSQI, BRAIN Measured during the third trimester ($GA_M = 31.9$ weeks)	Depressive symptoms were strongly correlated with sleep quality and the sleep subscale of BRIAN.

Skouteris et al. (2008)	273 pregnant women (<i>M</i> age = 31.46) Australia	Depressive symptoms Pregnancy Sleep quality	Explored the relationship between depressive symptoms and sleep quality during pregnancy. Longitudinal	PSQI, BDI Measured at three time points: T1 $GA_M = 18.32$ weeks, T2 $GA_M = 26.86$ weeks, T3 $GA_M = 34.63$ weeks	Significant correlations between BDI and PSQI scores across all time points.
Skouteris et al. (2009)	252 pregnant women (<i>M</i> age = 31.67) Australia	Sleep quality Depressive Symptoms Pregnancy	Examined the psychometrics of the PSQI, whether sleep quality predicted increases in depressive symptoms, and compared PSQI scores across levels of depressive symptoms. Longitudinal	PSQI, BDI Measured at two time points: T1 $GA_M = 18.32$ weeks, T2 $GA_M = 34.63$ weeks	Sleep quality, sleep efficiency, night and daytime disturbances (with and without enthusiasm item) and total PSQI score were positively correlated with BDI and both time points.
Skouteris et al. (2009)	207 pregnant women (<i>M</i> age = 31.74) Australia	Sleep Depressive symptoms Sleep quality Pregnancy	Explored the prospective relationship between depressive symptoms and anxiety across pregnancy and early postpartum. Longitudinal	PSQI, BDI, STAI Measured at two time points: T1 $GA_M = 18.32$ weeks, T2 $GA_M = 34.63$ weeks	Sleep quality was significantly correlated with BDI and STAI at all time points.
Swanson et al. (2011)	114 pregnant women (<i>M</i> age not reported) United States	Pregnancy Depressive symptoms Anxiety Insomnia	Characterized the burden of insomnia symptoms in perinatal women seeking outpatient psychiatric treatment and examined relationships between insomnia and symptoms of depression and anxiety. Cross-sectional	ISI, PSWQ, EDPS	Depressive symptoms were significantly correlated with insomnia symptoms. Worry was significantly correlated with insomnia symptoms when controlled and not controlled for depressive symptoms.
Tsai et al. (2016)	197 pregnant women (<i>M</i> age = 32) Taiwan	Actigraphy Pregnancy Sleep hygiene Sleep quality women	Examined the associations of sleep hygiene and actigraphy measures of sleep with self- reported sleep quality. Cross- sectional	PSQI, Wrist Actigraphy for 7 days, SHPS, CES-D Measured during the third trimester $GA_M = 33.23$ weeks	Depression was significantly correlated with all SHPS subscales, sleep onset latency (actigraphy) and wake after sleep onset variability (actigraphy).
Tsai et al. (2016)	274 pregnant women (<i>M</i> age = 31.91) Taiwan	Actigraphy Daytime sleepiness Depression Pregnancy Sleep	Examined objective and self- reported sleep disturbances and symptoms of depression and daytime sleepiness in healthy pregnant women. Cross-sectional	PSQI, EDPS, Wrist Actigraphy monitor. Mean gestational age = 33.22 weeks	Depressive symptomatology was significantly associated with objective total nighttime sleep less than 6 hours and self-reported poor sleep quality.

van der Zwan et al. (2017)	532 pregnant women (<i>M</i> age = 31.6) Finland	Pregnancy Sleep Anxiety	Examined whether sleep quality and sleep duration, and changes in sleep are associated with the level of and changes in anxiety during pregnancy. Longitudinal	BNSQ and PRAQ-R2 Measured at three time points: T1 $GA_M = 15.5$ weeks, T2 $GA_M = 25.2$ weeks, T3 $GA_M = 35.4$ weeks	Pregnancy-related anxiety, sleep duration and general sleep quality all were significantly correlated with one another. However, sleep duration at T1 and T2 did not significantly correlate with pregnancy-related anxiety.
Volkovich et al. (2016)	148 pregnant women (<i>M</i> age = 29) Finland	Sleep Women Pregnancy Actigraphy Depression Anxiety	Studied the associations between objective and subjective sleep in pregnant women, examined which specific aspects of women's sleep are associated with depressive and anxiety symptoms and tested the moderating role of depressive and anxiety symptoms in the relations between objective and subjective sleep quality. Cross- sectional	PSQI, Wrist Actigraphy for 7 days, EDPS, BAI Measured during the third trimester: between 34-37 weeks	None of the Actigraph measures were significantly correlated with EPDS or BAI. PSQI global score, sleep disturbance, daytime dysfunction, night duration, and sleep quality component scores were significantly correlated with EPDS and BAI, while sleep latency was only significantly correlated with BAI.
Wolynczyk- Gmaj et al. (2017)	266 pregnant women (M age = 30.6) Poland	Depression Insomnia Pregnancy	Explore the determinants of insomnia during pregnancy. Cross-sectional	AIS, EDPS, BAI	Severity of depressive symptoms was significantly associated with insomnia during pregnancy.
Yang, et al. (2018)	454 pregnant women (<i>M</i> age = 28.5) China	Sleep quality Pregnant women Depression	Calculated the prevalence of sleep disorder during pregnancy, examined the difference in sleep quality among three trimesters, and identified determinants of sleep quality in pregnant women. Cross-sectional	PSQI, EDPS, PSS	Sleep quality was significantly correlated with depressive symptoms and perceived stress.
Yu et al. (2017)	1653 pregnant women (<i>M</i> age = 27.9) China	Pregnancy Depression Anxiety Sleep quality Sleep duration	Examined the cross-sectional and longitudinal association of sleep with depression and anxiety among pregnant women. Cross-sectional and longitudinal	SDS, SAS, life behavior (sleep duration, sleep quality, and physical exercise) Measured at three time points: T1 $GA_M = 11.59$ weeks, T2 $GA_M = 27.9$	Sleep quality and sleep duration were both associated with SDS and SAS scores and depression and anxiety status.

				weeks, T3 $GA_M = 35.96$	
				weeks	
Zhong et al.	642 pregnant women	Pittsburgh Sleep	Evaluated the construct validity	PSQI, FIRST, PHQ-9;	PSQI global score, global score
(2015)	(M age = 28.8)	Quality index	factor structure of the Spanish-	depression, GAD-7	excluding component 7 (sleep
	Peru	Pregnant women	language version of the PSQI		medication use), factors 1, 2, and 3
		Sleep	among pregnant Peruvian	Measured once $GA \le 16$	were all significantly correlated with
			women. Cross-sectional;	weeks	PHQ-9, GAD-7. FIRST was
			construct validity and factor		significantly associated with all PSQI
			structure		except factor 2.
Note. PSQI = Pitt	tsburg Sleep Quality Inde	x. EPDS = Edinburgh P	ostnatal Depression Scale. PSS = F	Perceived Stress Scale. HADS	= Hospital Anxiety and Depression
Scale. DASS-21 =	= Depression, Anxiety, and	nd Stress Scale-21 Items	s. GHQ-28 = General Health Quest	ionnaire (depression, anxiety s	subscales). ISIS = Insomnia Severity
Index. $BIS = Berg$	gen Insomnia Scale. CES	-D = Center for Epidem	iological Studies – Depression Sca	le. STAI = State/Trait Anxiety	Inventory. VSH = Verran and Snyder-
Halpern Sleep Sc	ale. PSRS = Pregnancy S	tress Rating Scale. PSW	/Q = Penn State Worry Questionna	ire. ZSRDS = Zung Self-Ratir	ng Depression Scale. PHQ-9 = Patient
Health Questionn	aire depression subscale.	BRAIN = Biological R	hythms Interview of Assessment in	Neuropsychiatry. SHPS = Sle	eep Hygiene Practice Scale. BNSQ =
Basic Nordic Slee	ep Questionnaire. PRAQ-	R2 = Pregnancy-related	l anxiety questionnaire. AIS = Athe	ens Insomnia Scale. SDS = Sel	f-rating depression scale. SAS = Self-
rating anxiety sca	le. FIRST = Ford Insomr	nia Response to Stress T	est. GAD-7 = Generalized Anxiety	Disorder-7.	

Author	Sleep Measure	Depression Measure	Anxiety Measure	Stress Measure	Depression Effect Size	Anxiety Effect Size	Stress Effect Size
Allison et al.	PSQI Sleep Duration	EPDS	-	-	.470*	-	-
(2012)	PSQI Sleep Quality	EPDS	-	-	.766**	-	-
	PSQI Sleep Latency	EPDS	-	-	.696**	-	-
Babaie et al. (2015)	ISI ^b	GHQ-28 Depression ^b	GHQ-28 Anxiety ^b	-	0.407*	1.212*	-
Chang et al.	PSQI Sleep Duration ^a	EPDS ^a	-	PSS ^a	0.450***	-	0.058
(2015)	PSQI Sleep Quality ^a	EPDS ^a	-	PSS ^a	0.699***	-	.1383
	PSQI Sleep Latency ^a	EPDS ^a	-	PSS ^a	0.721***	-	0.199
	PSQI Sleep Disturbance ^a	EPDS ^a	-	PSS ^a	1.090***	-	0.301
Coo et al. (2014)	Actigraph Daily Nap Number ^c	EPDS ^c	DASS - Anxiety Scale ^c	DASS - Stress Scale ^c	0.275	0.275	0.545
	Actigraph Daily Nap Number ^c	DASS - Depression Scale ^c	HADS - Anxiety Scale ^c	-	0	0.501	-
	Actigraph Daily Nap Number ^c	HADS - Depression Scale ^c	-	-	0	-	-
	PSQI Daytime Dysfunction Due to Poor Sleep ^c	EPDS°	DASS - Anxiety Scale ^c	DASS - Stress Scale ^c	0.821	0.726	1.402*
	PSQI Daytime Dysfunction Due to Poor Sleep ^c	DASS - Depression Scale ^c	HADS - Anxiety Scale ^c	-	1.205**	1.516*	-
	PSQI Daytime Dysfunction Due to Poor Sleep ^c	HADS - Depression Scale ^c	_	-	1.142**	-	-
D'Anna-	Self-reported Sleep Duration ^d	EPDS ^d	-	-	0.118	-	-
Hernandez et al. (2016)	Self-reported Minutes to Fall Asleep ^d	EPDS ^d	-	-	0.219	-	-

Table S2. Effect Sizes of Sleep and Psychological Measures

	Self-reported Number of Times Woke ^d	EPDS ^d	-	-	1.077***	-	-
Dorheim et al. (2012)	BIS - Daytime Impairment ^c	EPDS ^c	-	-	0.845	-	-
Field et al. (2007)	VSH Sleep Disturbance ^b	CESD ^b	STAI ^b	Norepinehrine ^b	1.244*	0.769**	0.769**
	VSH Sleep Disturbance ^c	CESD ^b	STAI ^b	Cortisol ^b	1.179**	0.627**	0.581**
	VSH Sleep Disturbance ^b	-	STAI ^c	Cortisol ^c	-	0.536*	0.54**
	VSH Sleep Disturbance ^c	-	STAI ^c	-	-	0.794**	-
Hall et al. (2009)	Mindell's Sleep Questionnaire - Sleep Hours Per Night ^c	-	STAI-State ^c	-	-	.449***	-
Hung et al.	PSQI Global Score ^b	EPDS ^b	STAI-State ^b	PSS ^b	0.896***	0.673***	0.559***
(2013)	PSQI Global Score ^b	-	STAI-Trait ^b	-	-	0.721***	-
Hux et al. (2017)	PSQI Global Score ^a	-	-	Allostatic Load ^a	-	-	0.468*
Kamysheva et al. (2008)	PSQI Global Score ^b	BDI ^b	-	-	1.030**	-	-
Kamysheva et al. (2010)	PSQI Global Score ^b	BDI ^b	-	-	1.211**	-	-
	PSQI Global Score ^c	BDI ^b	-	-	0.673**	-	-
	PSQI Global Score ^b	BDIc	-	-	1.033**	-	-
	PSQI Global Score ^c	BDI ^c	-	-	0.977**	-	_
Li et al. (2016)	PSQI Global Score ^c	-	-	PSRS ^b	-	-	0.650**
Matthews (2015)	PSQI Global Score ^d	EPDS ^d	STAI-State ^d	PSS ^d	.604**	.179**	.721**
	PSQI Global Score ^a	EPDS ^a	STAI-State ^a	PSS ^a	1.536**	1.033**	1.348**
	PSQI Global Score ^b	EPDS ^b	STAI-State ^b	PSS ^b	.845**	.260*	.896**

	PSQI Global Score ^c	EPDS ^c	STAI-State ^c	PSS ^c	.492**	.118	.581**
Mirghaforvand	PSQI Global Score ^b	EPDS ^b	-	-	0.604***	-	-
et al. (2017)	PSQI Sleep Quality ^b	EPDS ^b	-	-	0.199*	-	-
	PSQI Sleep Latency ^b	EPDS ^b	-	-	0.040	-	-
	PSQI Sleep Duration ^b	EPDS ^b	-	-	0.322***	-	-
	PSQI Sleep Efficiency ^b	EPDS ^b	-	-	0.494***	-	-
	PSQI Sleep Disturbance ^b	EPDS ^b	-	-	0.605***	-	-
	PSQI Use of sleeping medication ^b	EPDS ^b	-	-	0.282^	-	-
	PSQI Daytime Dysfunction Due to Poor Sleep ^b	EPDS ^b	-	-	0.472***	-	-
Mourady et al. (2017)	ISI ^b	ZSRDS ^b	PSWQ ^b	-	0.625^	1.307^	-
Qui et al. (2016)	PSQI Global Score ^b	DASS - Depression Scale ^b	DASS - Anxiety Scale ^b	DASS - Stress Scale ^b	0.821^	0.606^	0.796^
	PSQI Global Score ^b	PHQ-9 ^b	-	-	1.094^	-	-
	PSQI Without Medication Use ^b	DASS - Depression Scale ^b	DASS - Anxiety Scale ^b	DASS - Stress Scale ^b	0.796^	0.606^	0.771^
	PSQI Without Medication Use ^b	PHQ-9 ^b	-	-	1.064^	-	-
Rallis et al. (2014)	PSQI Global Score ^b	EPDS ^b	DASS - Anxiety Scale ^b	DASS - Stress Scale ^b	0.471**	0.818**	0.537**
	PSQI Global Score ^b	EPDS ^b	DASS - Anxiety Scale ^b	DASS - Stress Scale ^b	0.536**	0.160**	0.323**
	PSQI Global Score ^b	EPDS°	DASS - Anxiety Scale ^e	DASS - Stress Scalec	0.282*	0.449**	0.428**

	PSQI Global Score ^b	EPDS ^b	DASS - Anxiety Scale ^b	DASS - Stress Scale ^b	1.571**	0.559	0.720*
	PSQI Global Score ^b	EPDS ^b	DASS - Anxiety Scale ^b	DASS - Stress Scale ^b	0.160	0.344*	0.140
	PSQI Global Score ^b	EPDS ^c	DASS - Anxiety Scale ^e	DASS - Stress Scale ^e	2.060**	0.428**	0.386**
Reshadat et al. (2018)	PSQI Global Score ^e	DASS - Depression Scale ^e	DASS - Anxiety Scale ^e	DASS - Stress Scale ^e	1.092^	1.183^	1.034*
Simpson et al.	PSQI Global Score ^c	EPDS ^c	-	-	1.230*	-	-
(2016)	BRIAN Sleep Scale ^c	EPDS°	-	-	1.243**	-	-
Skouteris et al.	PSQI Global Score ^b	BDI ^b	-	-	1.120**	-	-
(2008)	PSQI Global Score ^b	BDI ^b	-	-	0.884**	-	-
	PSQI Global Score ^c	BDI ^b	-	-	0.673**	-	-
	PSQI Global Score ^b	BDI ^b	-	-	0.923**	-	-
	PSQI Global Score ^b	BDI ^b	-	-	0.949**	-	-
	PSQI Global Score ^c	BDI ^b	-	-	0.697**	-	-
	PSQI Global Score ^b	BDI ^c	-	-	1.061**	-	-
	PSQI Global Score ^b	BDIc	-	-	1.181**	-	-
	PSQI Global Score ^b	BDI ^c	-	-	0.923**	-	-
Skouteris et al.	PSQI Global Score ^b	BDI ^b	-	-	1.061**	-	-
(2009)	PSQI Sleep Efficiency ^b	BDI ^b	-	-	0.604**	-	-
	PSQI Night and Daytime Disturbances ^b	BDI ^b	-	-	1.004**	-	-
	PSQI Night and Daytime Disturbances without enthusiasm item ^b	BDI ^b	-	-	0.604**	-	_
	PSQI Sleep Quality ^b	BDI ^b	-	-	1.061**	-	-
	PSQI Global Score ^c	BDIc	-	-	0.769**	-	-

	PSQI Sleep Efficiency ^c	BDIc	-	-	0.537**	-	-
	PSQI Night and Daytime Disturbances ^c	BDI ^c	-	-	0.819**	-	-
	PSQI Night and Daytime Disturbances without enthusiasm item ^c	BDI¢	-	-	0.471**	-	-
	PSQI Sleep Quality ^c	BDI ^c	-	-	1.032**	-	_
Skouteris et al.	PSQI Global Score ^b	BDI ^b	STAI ^b	-	0.948**	0.627**	-
(2009)	PSQI Global Score ^c	BDI ^b	STAI ^b	-	0.696**	0.4709**	-
	PSQI Global Score ^b	BDI ^b	STAI ^b	-	1.244**	1.530**	-
	PSQI Global Score ^c	BDI ^c	STAI ^c	-	1.119**	1.119**	-
Swanson et al.	ISIe	EPDS ^e	PSWQ ^e	-	1.145**	1.175**	-
(2011)	ISI ^e	EPDS – Controlled for PSWQ ^e	PSWQ - Controlled for EPDS ^e	-	0.301	0.405*	-
Tsai et al.	SHPS - Sleep Schedule ^c	CESD ^c	-	-	0.604**	-	-
(2016)	SHPS- Arousal Related Behavior ^c	CESD ^c	-	-	1.060**	-	-
	SHPS- Sleep Environment ^c	CESD ^c	-	-	0.626**	-	-
	Actigraph - Sleep Onset Latency ^c	CESD ^c	-	-	0.428**	-	-
	Actigraph - Wake After Sleep Onset ^c	CESD ^c	-	-	0.428**	-	-
	Actigraphy - Night duration ^c	CESD ^c	-	-	0.241	-	-
Tsai et al. (2016)	Actigraph - Total nighttime sleep <6 hours ^c	CESD ^c	-	-	0.514*	-	-
	Actigraph - Sleep efficiency < 85% ^c	CESD ^c	-	-	0.080	-	-

	Actigraph - Sleep onsent latency >30 minutes ^c	CESD ^c	-	-	0.040	-	-
	PSQI Global Score ^c	CESD ^c	-	-	0.650*	-	-
van der Zwan	BNSQ- Sleep Quality ^b	-	PRAQ-R2 ^b	-	0.241**	-	-
et al. (2017)	BNSQ- Sleep Quality ^b	-	PRAQ-R2 ^b	-	0.345**	-	-
	BNSQ- Sleep Quality ^c	-	PRAQ-R2°	-	0.282**	-	-
	BNSQ- Sleep Quality ^b	-	PRAQ-R2 ^b	-	0.262**	-	-
	BNSQ- Sleep Quality ^b	-	PRAQ-R2 ^b	-	0.365**	-	-
	BNSQ- Sleep Quality ^c	-	PRAQ-R2°	-	0.283**	-	-
	BNSQ- Sleep Quality ^b	-	PRAQ-R2 ^b	-	0.303**	-	-
	BNSQ- Sleep Quality ^b	-	PRAQ-R2 ^b	-	0.345**	-	-
	BNSQ- Sleep Quality ^c	-	PRAQ-R2°	-	0.387**	-	-
	BNSQ- Sleep Quality ^b	-	PRAQ-R2 ^b	-	0.020	-	-
	BNSQ- Sleep Quality ^b	-	PRAQ-R2 ^b	-	0.100	-	-
	BNSQ- Sleep Quality ^c	-	PRAQ-R2°	-	0.160	-	-
	BNSQ- Sleep Quality ^b	-	PRAQ-R2 ^b	-	0.120	-	-
	BNSQ- Sleep Quality ^b	-	PRAQ-R2 ^b	-	0.120	-	-
	BNSQ- Sleep Quality ^c	-	PRAQ-R2 ^b	-	0.160	-	-
	BNSQ- Sleep Duration ^c	-	PRAQ-R2 ^b	-	0.282*	-	-
	BNSQ- Sleep Duration ^c	-	PRAQ-R2 ^b	-	0.241*	-	-
	BNSQ- Sleep Duration ^c	-	PRAQ-R2 ^c	-	0.241*	-	_
Volkovich et al. (2016)	Actigraph - Night Duration ^c	EPDS°	BAI ^c	-	0.140	0.080	-
	Actigraph – Night-wakings ^c	EPDS ^c	BAI ^c	-	0.080	0.180	-
	Actigraph - Sleep percent ^c	EPDS ^c	BAI ^c	-	0.040	0.100	-
	PSQI Sleep Disturbance ^c	EPDS ^c	BAI ^c	-	0.719**	0.920**	-
	PSQI Sleep Latency ^c	EPDS ^c	BAI ^c	-	0.302	0.449**	-

	PSQI Sleep Efficiency ^c	EPDS ^c	BAI ^c	-	0.080	0.302	-
	PSQI Daytime Dysfunction Due to Poor Sleep ^c	EPDS°	BAI°	-	1.209**	0.817**	-
	PSQI Night Duration ^c	EPDS ^c	BAI ^c	-	0.080	0.080	-
	PSQI Sleep Quality ^c	EPDS ^c	BAI ^c	-	0.536**	0.648**	-
	PSQI Global Score ^c	EPDS ^c	BAI ^c	-	0.743**	-	-
Wolynczyk- Gmaj et al. (2017)	Athens Insomnia Scale ^c	BDI ^c	-	-	0.080**	-	-
Yang, et al. (2018)	PSQI Global Score ^b	EPDS ^b	-	PSS ^b	0.951**	-	0.674**
Yu et al.	Self- report Sleep Duration ^a	SDS^{a}	SAS ^a	-	0.771**	0.629^	-
(2017)	Self-report Sleep Duration ^b	$\mathrm{SDS}^{\mathrm{b}}$	SAS ^b	-	0.747**	0.516***	-
	Self-report Sleep Duration ^c	SDS ^c	SAS ^c	-	0.747**	0.583**	-
	Self-report Bad Sleep Quality ^a	$\mathrm{SDS}^{\mathrm{a}}$	SAS ^a	-	0898^	1.621^	-
	Self-report Bad Sleep Quality ^b	SDS^{b}	SAS ^b	-	0.899^	0.516^	-
	Self-report Bad Sleep Quality ^c	SDS ^c	SAS ^c	-	0.899^	1.621^	-
	Self-report Sleep Duration <8hrs ^a	SDS Status ^a	SAS Status ^a	-	0.747^	0.899^	-
	Self-report Sleep Duration <8hrs ^b	SDS Status ^b	SAS Status ^b	-	0.699**	0.899^	-
	Self-report Sleep Duration <8hrs ^c	SDS Status ^c	SAS Status ^c	-	0.771***	0.925	-
	Self-report Bad Sleep Quality ^a	SDS Status ^a	SAS Status ^a	-	0.796^	0.872^	-
	Self-report Bad Sleep Quality ^b	SDS Status ^b	SAS Status ^b	-	0.771^	0.747^	-
	Self-report Bad Sleep Quality ^c	SDS Status ^c	SAS Status ^c	-	0.872^	0.796^	-
Zhong et al.	PSQI Global Score ^a	PHQ-9 ^a	GAD-7ª	-	1.123^	1.035^	-
(2015)	PSQI without medication use ^a	PHQ-9 ^a	GAD-7ª	-	1.123^	1.035^	-
	PSQI (sleep disturbance, latency, daytime dysfunction	PHQ-9ª	GAD-7ª	-	1.216^	1.123^	-

due to sleepiness, overall sleep quality) ^a						
PSQI (sleep duration, efficiency) ^a	PHQ-9 ^a	GAD-7 ^a	-	0.221*	0.221*	-
PSQI (sleep latency, overall sleep quality, sleep medication use) ^a	PHQ-9 ^a	GAD-7ª	-	0.872^	0.628^	-

Note. a = 1st trimester, $b = 2^{nd}$ trimester, c = 3rd trimester, d = averaged across pregnancy, c = t trimester not specified. p < 0.05, p < 0.01, p < 0.001, p < 0.001, p < 0.001Note. PSQI = Pittsburg Sleep Quality Index. EPDS = Edinburgh Postnatal Depression Scale. PSS = Perceived Stress Scale. HADS = Hospital Anxiety and Depression Scale. DASS-21 = Depression, Anxiety, and Stress Scale-21 Items. GHQ-28 = General Health Questionnaire (depression, anxiety subscales). ISIS = Insomnia Severity Index. BIS = Bergen Insomnia Scale. CES-D = Center for Epidemiological Studies – Depression Scale. STAI = State/Trait Anxiety Inventory. VSH = Verran and Snyder-Halpern Sleep Scale. PSRS = Pregnancy Stress Rating Scale. PSWQ = Penn State Worry Questionnaire. ZSRDS = Zung Self-Rating Depression Scale. PHQ-9 = Patient Health Questionnaire depression subscale. BRAIN = Biological Rhythms Interview of Assessment in Neuropsychiatry. SHPS = Sleep Hygiene Practice Scale. BNSQ = Basic Nordic Sleep Questionnaire. PRAQ-R2 = Pregnancy-related anxiety questionnaire. AIS = Athens Insomnia Scale. SDS = Self-rating depression scale. SAS = Self-rating anxiety scale. FIRST = Ford Insomnia Response to Stress Test. GAD-7 = Generalized Anxiety Disorder-7.

Note. Higher scores on the psychological health, sleep quality, and insomnia measures indicate higher depression, anxiety, and stress, poorer sleep quality, and greater insomnia symptomatology. Higher scores on the sleep duration items indicate shorter sleep duration whereas sleep log reported sleep duration will depend on actual hours reported sleeping.

	Slee	p Quality ar	nd Depress	ion	Sleep Duration and Depression				Sleep	Quality and	l Anxiety/S	tress	Sleep Duration and Anxiety/Stress			
	df	Sum of	Mean	F	df	Sum of	Mean	F	df	Sum of	Mean	F	df	Sum of	Mean	F
		Squares	Square			Squares	Square			Squares	Square			Squares	Square	
Gestational	2, 45	.01	.01	.06	2, 5	.13	.06	1.3	2, 51	1.69	.85	6.6#	2,7	.11	.05	.67
Age/Trimester																
Parity	2, 43	.11	.06	.57	1,7	.06	.06	1.1	2, 47	.73	.37	2.7°	1, 10	.20	.20	2.25
Marital Status	2, 51	.02	.01	.09	2, 7	.54	.27	11.9#	1, 42	.00	.00	.02	1,6	.34	.34	8.55
Socioeconomic	2,42	.11	.05	.50	-	-	-	-	2,36	.93	.47	3.6	1,6	.03	.03	.35
Status																
BMI	2, 20	.25	.12	1.93	2,6	.24	.12	189.6#	1,20	.42	.42	2.6	1, 5	.40	.40	11.67*
Sleep	2, 19	.02	.02	.36	2, 8	.21	.11	1.7	1, 33	.00	.00	.02	1,10	.20	.20	2.25
Duration																
Guidelines																
Note: * p value ≤ 0	0.05, # <i>p</i> v	value ≤ 0.01 ,	, ^trending	p value	≤ 0.1											

Table 3S. Moderator Results (Overall Sleep Variables and Depression and Anxiety/Stress)

	Sl	eep Duratio	n and Depress	sion		Sleep Quality	and Anxiety/Stress	Sleep Duration and Anxiety/Stress				
	Category	$M \pm SD$	Category	$M \pm SD$	Category	$M \pm SD$	Category	$M \pm SD$	Category	$M \pm SD$	Category	$M\pm SD$
Gestational Age/Trimester	-	-	-	-	First Trimester	1.14 ± .33	Second Trimester Third Trimester	.47 ± .29 [#] .62 ± .47 [*]	Married	.74±.19	Partnered	$.26 \pm .26^{*}$
Parity	-	-	-	-	-	-	-	-	-	-	-	-
Marital Status	Married	.78 ± .21	Single Partnered	.47 [#] .10 ± .03 [#]	-	-	-	-	-	-	-	-
Socioeconomic Status	-	-	-	-	Lower Class	$1.03 \pm .47$	Middle Class	.48 ± .29*	-	-	-	-
BMI	NW	.86 ± .06	OW OB	.32 [#] .46 ± .02 [#]	-	-	-	-	NW	.74±.19	OB	.06*
Sleep Duration Guidelines	-	-	-	-	-	-	-	-	-	-	-	-
Note: NW = norma	al weight, OW	V/OB = over	weight/obese	* <i>p</i> value ≤ 0.05	$5, \#p \text{ value} \leq 0.$	01, ^trending p	value ≤ 0.1					

Table 4S. Moderator Results (Means and SD - Overall Sleep Variables and Depression and Anxiety/Stress)

Table 5S. Depression Moderator Results

	Sleep	Quality (PS	QI Global	Score)	Slee	p Quality (P	SQI Item S	Score)	Sleep	Quality (Ot	her Measu	res)^	Slee	p Duration (PSQI Item	n Score)	Slee	p Duration	Other Mea	asures)#
	df	Sum of Squares	Mean Square	F	df	Sum of Squares	Mean Square	F	df	Sum of Squares	Mean Square	F	df	Sum of Squares	Mean Square	F	df	Sum of Squares	Mean Square	F
Gestational Age /Trimester	2,36	.07	.04	.28	1, 1	.01	.01	.22	2, 3	.00	.00	.31	-	-	-	-	2,4	.10	.05	.79
Parity	2, 32	.05	.03	.20	1, 3	.10	.10	2.97	-	-	-	-	1, 1	.10	.10	448.5*	-	-	-	-
Marital Status	1, 40	.00	.00	.02	2, 3	.06	.03	.17	-	-	-	-	-	-	-	-	1, 5	.34	.34	483.6#
Socioeconomic Status	1, 33	.02	.02	.16	1, 2	.10	.10	74.6*	-	-	-	-	-	-	-	-	-	-	-	-
BMI	1, 12	.02	.02	.24	1, 1	.19	.19	85.1^	-	-	-	-	1, 1	.01	.01	58.5^	-	-	-	-
Sleep Duration Guidelines	1, 9	.04	.04	1.05	1, 2	.03	.03	.37	-	-	-	-	1, 2	.02	.02	.49	1, 5	.34	.34	483.6#
	participation of the set of the																			

	S	leep Quality (P	SQI Item Scor	re)	Slee	p Duration (P	SQI Item Score)		Sle	ep Duration (Other Measures)	#
	Category	$M\pm SD$	Category	$M\pm SD$	Category	$M\pm SD$	Category	$M\pm SD$	Category	$M\pm SD$	Category	$M\pm SD$
Gestational Age /Trimester	-	-	-	-	-	-	-	-	-	-	-	-
Parity	-	-	-	-	Multiparous	$.46 \pm .02$	Nulliparous	.08*	-	-	-	-
Marital Status	-	-	-	-	-	-	-	-	Married	.75 ± .03	Partnered	.12#
Socioeconomic Status	Upper- class	$1.05 \pm .02$	Lower- class	$.73 \pm .05^{*}$	-	-	-	-	-	-	-	-
BMI	OB	.19	OW	.73^	OB	.46	OW	32^	-	-	-	-
Sleep Duration Guidelines	-	-	-	-	-	-	-	-	7-9 hours/ night	.75±.03	> 9 hours/ night	.12#
Note: OW/OB = ove	rweight/obese	* <i>p</i> value ≤ 0.03	5, #p value ≤ 0	.01, ^trending	<i>b</i> value ≤ 0.1 . [#] Sle	eep Duration	(Other Measur	es) include	d self-reported	d sleep durat	ion from sleep	logs and
the Mindell's Sleep	o Questionna	ire.	<u>^</u>			-		,	-	-	1	-

Table 6S. Depression Moderator Results (Means and SD)

Table 7S. Anxiety/Stress Moderator Results

	Sleep (Quality (PSQI Glob	oal Score) and A	nxiety/Stress	Sleep Quality (PSQI Global Score) and Anxiety/Stress					
	df	Sum of Squares	Mean Square	F	Category	$M\pm SD$	Category	$M\pm SD$		
Gestational Age/Trimester	2, 30	.431	.215	1.979	-	-	-	-		
Parity	2, 24	.923	.462	7.564#	Multiparous	$.86 \pm .34$	Primiparous	$.46 \pm .20^{\#}$		
Marital Status	1, 33	.052	.052	.461	-	-	-	-		
Socioeconomic Status	1, 30	.447	.447	4.598*	Upper-class	$.82 \pm .35$	Middle-class	$.54 \pm .30^{*}$		
BMI	-	-	-	-	-	-	-	-		
Sleep Duration	1, 10	.039	.039	1.616	-	-	-	-		