

Table S1: Associations between MHI-5 scores and the different parental and child's characteristics (without multiple imputation).

Multilevel multivariate linear regression*	A) Perinatal, neonatal and sociodemographic characteristics		B) Perinatal, neonatal, sociodemographic and child's health and developmental characteristics at five years**		C) Model b excluding the variables developmental delay, speech delay and ADHD (not available in France)***	
	Coef.	[95% CI]	Coef.	[95% CI]	Coef.	[95% CI]
Perinatal and neonatal characteristics						
Parity						
Zero	Ref.		Ref.		Ref.	
One	-2.2	[-3.8; -0.7]	-2.5	[-4.1; -1.0]	-2.2	[-3.7; -0.8]
Two or more	-5.1	[-8.2; -2.0]	-5.4	[-8.9; -1.9]	-5.0	[-8.2; -1.9]
Antepartum haemorrhage after week 20						
No	Ref.		Ref.		Ref.	
Yes	0.0	[-2.1; 2.1]	0.2	[-2.4; 2.8]	0.2	[-1.9; 2.4]
Admission for preterm labor or contractions after week 20						
No	Ref.		Ref.		Ref.	
Yes	1.0	[-0.6; 2.5]	0.9	[-0.9; 2.6]	0.9	[-1.9; 2.4]
Mother has one of preeclampsia, eclampsia or HELLP syndrom						
No	Ref.		Ref.		Ref.	
Yes	0.5	[-1.5; 2.6]	0.9	[-1.2; 3.0]	0.3	[-1.7; 2.4]
Preterm premature rupture of membranes						
No	Ref.		Ref.		Ref.	
Yes	-0.6	[-2.0; 0.9]	-0.6	[-2.6; 1.4]	-0.7	[-2.4; 1.0]
Multiples						

Multilevel multivariate linear regression*	A) Perinatal, neonatal and sociodemographic characteristics		B) Perinatal, neonatal, sociodemographic and child's health and developmental characteristics at five years**		C) Model b excluding the variables developmental delay, speech delay and ADHD (not available in France)***	
	Coef.	[95% CI]	Coef.	[95% CI]	Coef.	[95% CI]
Singleton	Ref.		Ref.		Ref.	
Multiples no death	-1.7	[-3.4; 0.1]	-1.7	[-3.8; 0.3]	-1.5	[-3.5; 0.5]
Sex of the baby						
Male	Ref.		Ref.		Ref.	
Female	0.4	[-1.0; 1.7]	-0.2	[-1.5; 1.2]	0.2	[-1.0; 1.5]
Gestational age						
≤25 weeks	1.5	[-1.0; 4.0]	2.5	[-0.7; 5.6]	1.8	[-0.8; 4.4]
26–27 weeks	-0.2	[-2.4; 2.1]	0.6	[-1.6; 2.8]	-0.2	[-2.4; 2.1]
28–29 weeks	1.1	[-0.3; 2.5]	1.6	[0.2; 3.0]	1.1	[-0.3; 2.5]
30–31 weeks	Ref.		Ref.		Ref.	
Small for gestational age						
<3rd percentile	0.3	[-2.7; 3.2]	-0.0	[-3.0; 3.0]	0.2	[-2.7; 3.0]
3rd–9th percentile	Ref.		Ref.		Ref.	
≥10th percentile	-0.3	[-2.4; 1.8]	-0.3	[-2.6; 1.9]	-0.3	[-2.4; 1.8]
At least one child had a BPD						
No	Ref.		Ref.		Ref.	
Yes	-0.3	[-2.4; 1.8]	1.0	[-1.0; 3.0]	-0.0	[-2.0; 1.9]
At least one child had a congenital anomaly						
No	Ref.		Ref.		Ref.	
Yes	0.2	[-2.6; 3.0]	2.3	[0.3; 4.4]	0.7	[-2.1; 3.5]
At least one child had any severe non-respiratory morbidity at discharge****						
No	Ref.		Ref.		Ref.	

Multilevel multivariate linear regression*	A) Perinatal, neonatal and sociodemographic characteristics		B) Perinatal, neonatal, sociodemographic and child's health and developmental characteristics at five years**		C) Model b excluding the variables developmental delay, speech delay and ADHD (not available in France)***	
	Coef.	[95% CI]	Coef.	[95% CI]	Coef.	[95% CI]
Yes	-4.0	[-7.0; -0.9]	-3.5	[-6.2; -0.7]	-2.7	[-6.1; 0.7]
Sociodemographic characteristics						
Maternal age at childbirth						
<25 years	-1.4	[-3.2; 0.3]	-1.6	[-3.3; 0.2]	-1.3	[-3.0; 0.3]
25–34 years	Ref.		Ref.		Ref.	
≥35 years	-1.3	[-3.2; 0.6]	-1.0	[-3.0; 0.9]	-1.4	[-3.2; 0.5]
Maternal country of birth						
Native born	Ref.		Ref.		Ref.	
Other European country	-0.8	[-4.1; 2.4]	-0.5	[-3.6; 2.6]	-1.2	[-4.4; 2.0]
Non-European country	-1.3	[-3.7; 1.1]	-0.8	[-3.9; 2.4]	-1.5	[-4.1; 1.0]
Maternal educational level						
Low (ISCED 0-2)	-1.3	[-3.6; 1.0]	-1.9	[-4.5; 0.7]	-1.3	[-3.5; 1.0]
Intermediate (ISCED 3-5)	Ref.		Ref.		Ref.	
High (ISCED 6-8)	0.0	[-1.3; 1.4]	-0.5	[-2.0; 1.0]	-0.0	[-1.4; 1.3]
Parental cohabiting status						
Single/Other	-5.9	[-8.9; -2.9]	-5.7	[-8.8; -2.6]	-5.7	[-8.4; -2.9]
Married/Couple/Cohabiting	Ref.		Ref.		Ref.	
Household unemployment situation						
Employed (part-/fulltime)/Other****	Ref.		Ref.		Ref.	
At least one parent unemployed	-1.7	[-2.8; -0.6]	-1.4	[-2.8; -0.0]	-1.7	[-2.8; -0.6]
Child's health and developmental characteristics at five years						
Sensory impairment						

Multilevel multivariate linear regression*	A) Perinatal, neonatal and sociodemographic characteristics		B) Perinatal, neonatal, sociodemographic and child's health and developmental characteristics at five years**		C) Model b excluding the variables developmental delay, speech delay and ADHD (not available in France)***	
	Coef.	[95% CI]	Coef.	[95% CI]	Coef.	[95% CI]
None/mild			Ref.		Ref.	
Moderate/severe			-4.3	[-7.7; -0.9]	-6.6	[-9.7; -3.5]
Cerebral palsy						
No			Ref.		Ref.	
Yes			1.1	[-1.1; 3.4]	-1.4	[-3.8; 1.1]
Autism						
No			Ref.		Ref.	
Yes			-4.6	[-10.2; 1.0]	-6.2	[-10.3; -2.1]
Epilepsy						
No			Ref.		Ref.	
Yes			-1.9	[-5.4; 1.6]	1.8	[-4.5; 8.2]
Developmental delay						
No			Ref.			
Yes			-4.1	[-8.1; -0.1]		
Speech delay						
No			Ref.			
Yes			-0.9	[-6.5; 4.7]		
ADHD						
No			Ref.			
Yes			-4.9	[-9.7; 0.0]		
At least one of developmental or speech delay						
No			Ref.			

Multilevel multivariate linear regression*	A) Perinatal, neonatal and sociodemographic characteristics		B) Perinatal, neonatal, sociodemographic and child's health and developmental characteristics at five years**		C) Model b excluding the variables developmental delay, speech delay and ADHD (not available in France)***	
	Coef.	[95% CI]	Coef.	[95% CI]	Coef.	[95% CI]
Yes			-0.8	[-6.7; 5.1]		

Abbreviations: ISCED, International Standard Classification of Education. HELLP, Hemolysis, Elevated Liver enzymes, and Low Platelets. BPD, bronchopulmonary dysplasia. ADHD, attention deficit hyperactivity disorder. * with IPW; ** without France; *** with France; **** defined as at least one of intraventricular haemorrhage grade III or IV, cystic periventricular leukomalacia, ROP stages III to V, or necrotising enterocolitis requiring surgery or peritoneal drainage; ***** other situations included student, parental leave, home parents, and other.

Table S2: Associations between MHI-5 scores and the different parental and child's characteristics among children born extremely preterm only (column A) and using data from the whole sample and without three variables not available in France (column B).

Multilevel multivariate linear regression*	A) Extremely preterm, without France **		B) Extremely preterm, whole sample ***	
	Coef.	[95% CI]	Coef.	[95% CI]
Perinatal and neonatal characteristics				
Parity				
Zero	Ref.		Ref.	
One	-4.2	[-6.8; -1.7]	-3.8	[-6.1; -1.4]
Two or more	-3.5	[-9.7; 2.6]	-3.9	[-9.0; -1.1]
Antepartum haemorrhage after week 20				
No	Ref.		Ref.	
Yes	1.2	[-1.8; 4.3]	0.2	[-1.9; 2.4]
Admission for preterm labor or contractions after week 20				
No	Ref.		Ref.	
Yes	4.5	[1.6; 7.5]	4.0	[1.1; 6.9]
Mother has one of preeclampsia, eclampsia or HELLP syndrom				
No	Ref.		Ref.	
Yes	2.0	[-1.7; 5.7]	1.7	[-1.7; 5.2]
Preterm premature rupture of membranes				
No	Ref.		Ref.	
Yes	-1.8	[-3.9; 0.3]	-1.7	[-3.5; 0.2]
Multiples				
Singleton	Ref.		Ref.	
Mutliplies no death	1.5	[-2.3; 5.3]	0.5	[-3.4; 4.5]
Sex of the baby				
Male	Ref.		Ref.	
Female	0.4	[-2.7; 3.5]	0.4	[-2.3; 3.1]
Gestational age				
≤25 weeks	1.6	[-0.5; 3.7]	1.8	[-0.0; 3.7]
26–27 weeks	Ref.		Ref.	
Small for gestational age				
<3rd percentile	-0.1	[-3.4; 3.1]	-0.6	[-3.9; 2.6]
3rd–9th percentile	Ref.		Ref.	
≥10th percentile	-1.1	[-3.9; 1.7]	-0.2	[-4.3; 3.9]
At least one child had a BPD				
No	Ref.		Ref.	
Yes	-0.6	[-3.5; 2.2]	-0.8	[-3.7; 2.1]
At least one child had a congenital anomaly				
No	Ref.		Ref.	
Yes	1.7	[-3.6; 7.1]	0.4	[-4.8; 5.6]

Multilevel multivariate linear regression*	A) Extremely preterm, without France **		B) Extremely preterm, whole sample ***	
	Coef.	[95% CI]	Coef.	[95% CI]
At least one child had any severe non-respiratory morbidity at discharge****				
No	Ref.		Ref.	
Yes	-0.6	[-2.7; 1.5]	-0.3	[-2.4; 1.9]
Sociodemographic characteristics				
Maternal age at childbirth				
<25 years	0.7	[-5.9; 7.4]	0.1	[-5.3; 5.5]
25–34 years	Ref.		Ref.	
≥35 years	-1.2	[-4.4; 1.9]	-1.3	[-3.7; 1.1]
Maternal country of birth				
Native born	Ref.		Ref.	
Other European country	-0.8	[-7.0; 5.4]	-1.1	[-7.7; 5.5]
Non-European country	4.1	[-1.1; 9.3]	1.8	[-4.2; 7.8]
Maternal educational level				
Low (ISCED 0-2)	-4.3	[-7.7; 0.9]	-2.4	[-5.8; 1.1]
Intermediate (ISCED 3-5)	Ref.		Ref.	
High (ISCED 6-8)	-1.6	[-5.0; 1.8]	-1.7	[-4.7; 1.3]
Parental cohabiting status				
Single/Other	-7.3	[-10.4; -4.1]	-7.5	[-10.4; -4.5]
Married/Couple/Cohabiting	Ref.		Ref.	
Household unemployment situation				
Employed (part-/fulltime)/Other*****	Ref.		Ref.	
At least one parent unemployed	-2.7	[-6.4; 1.0]	-2.7	[-5.8; 0.4]
Child's health and developmental characteristics at five years				
Sensory impairment				
None/mild	Ref.		Ref.	
Moderate/severe	-12.1	[-17.6; -6.7]	-11.1	[-16.8; -5.4]
Cerebral palsy				
No	Ref.		Ref.	
Yes	-3.0	[-6.3; 0.4]	-3.4	[-5.7; -1.0]
Autism				
No	Ref.		Ref.	
Yes	-12.4	[-20.3; -4.5]	-12.2	[-19.4; -5.0]
Epilepsy				
No	Ref.		Ref.	
Yes	-2.3	[-7.5; 2.9]	-3.5	[-8.3; 1.3]
Developmental delay				
No	Ref.			
Yes	-3.1	[-9.1; 2.9]		
Speech delay				
No	Ref.			

Multilevel multivariate linear regression*	A) Extremely preterm, without France **		B) Extremely preterm, whole sample ***	
	Coef.	[95% CI]	Coef.	[95% CI]
Yes	-2.3	[-7.9; 3.3]		
ADHD				
No	Ref.			
Yes	-3.4	[-6.9; 0.0]		
At least one of developmental or speech delay				
No	Ref.			
Yes	1.3	[-6.7; 9.3]		
Motor impairment (MABC-2 score ≤5th percentile)				
No	Ref.		Ref.	
Yes	-0.2	[-2.7; 2.4]	-1.1	[-3.6; 1.4]
Cognitive impairment (IQ <70)				
None/mild	Ref.		Ref.	
Moderate/severe	-4.1	[-7.0; -1.2]	-6.1	[-9.3; -2.9]

Abbreviations: BPD, bronchopulmonary dysplasia. ADHD, attention deficit hyperactivity disorder. EPT, extremely preterm. MABC-2, Movement Assessment Battery for Children – 2nd Edition. IQ, (full-scale) intelligence quotient. * with IPW; ** Model adjusted for perinatal, neonatal, sociodemographic and child's health and developmental characteristics at five years, without France; *** Model adjusted for perinatal, neonatal, sociodemographic and child's health and developmental characteristics at five years, with France; **** defined as at least one of intraventricular haemorrhage grade III or IV, cystic periventricular leukomalacia, ROP stages III to V, or necrotising enterocolitis requiring surgery or peritoneal drainage; ***** other situations included student, parental leave, home parents, and other.

Table S3: Associations between MHI-5 scores and the different parental and child's characteristics excluding 89 mothers with at least one child dead before 2 years of age (n=2,516) and using data from the whole sample (column A) and without three variables not available in France (column B).

Multilevel multivariate linear regression*	A) Excluding 89 mothers with at least one child dead before two years of age, whole sample **		B) Excluding 89 mothers with at least one child dead before two years of age, without France ***	
	Coef.	[95% CI]	Coef.	[95% CI]
Perinatal and neonatal characteristics				
Parity				
Zero	Ref.		Ref.	
One	-2.3	[-3.7; -0.9]	-1.5	[-2.8; -0.1]
Two or more	-4.9	[-7.7; -2.0]	-3.9	[-5.7; -2.1]
Antepartum haemorrhage after week 20				
No	Ref.		Ref.	
Yes	0.3	[-1.8; 2.4]	-0.3	[-1.8; 1.3]
Admission for preterm labor or contractions after week 20				
No	Ref.		Ref.	
Yes	1.1	[-0.5; 2.7]	1.1	[-0.2; 2.4]
Mother has one of preeclampsia, eclampsia or HELLP syndrom				
No	Ref.		Ref.	
Yes	0.7	[-1.3; 2.8]	-0.5	[-2.3; 1.2]
Preterm premature rupture of membranes				
No	Ref.		Ref.	
Yes	-0.7	[-2.4; 1.0]	-1.2	[-2.6; 0.2]
Multiples				
Singleton	Ref.		Ref.	
Multiples no death	-1.4	[-3.2; 0.4]	-1.7	[-3.0; -0.4]
Sex of the baby				
Male	Ref.		Ref.	
Female	0.3	[-1.0; 1.6]	0.5	[-0.6; 1.7]
Gestational age				
≤25 weeks	1.4	[-1.5; 4.3]	1.5	[-1.0; 4.0]
26–27 weeks	-0.3	[-2.4; 1.8]	-1.1	[-2.8; 0.6]
28–29 weeks	1.0	[-0.3; 2.4]	0.5	[-0.9; 1.9]
30–31 weeks	Ref.		Ref.	
Small for gestational age				
<3rd percentile	-0.0	[-3.0; 3.0]	0.2	[-1.9; 2.3]
3rd–9th percentile	Ref.		Ref.	
≥10th percentile	-0.6	[-2.9; 1.7]	-0.7	[-2.5; 1.2]
At least one child had a BPD				
No	Ref.		Ref.	

Multilevel multivariate linear regression*	A) Excluding 89 mothers with at least one child dead before two years of age, whole sample **		B) Excluding 89 mothers with at least one child dead before two years of age, without France ***	
	Coef.	[95% CI]	Coef.	[95% CI]
Yes	-0.2	[-1.8; 1.5]	-0.9	[-0.9; 2.7]
At least one child had a congenital anomaly				
No	Ref.		Ref.	
Yes	0.7	[-1.9; 3.4]	-1.2	[-3.2; 0.7]
At least one child had any severe non-respiratory morbidity at discharge****				
No	Ref.		Ref.	
Yes	-2.5	[-5.7; 0.6]	-0.6	[-2.6; 1.5]
Sociodemographic characteristics				
Maternal age at childbirth				
<25 years	-0.9	[-2.4; 0.5]	-1.6	[-3.6; 0.3]
25–34 years	Ref.		Ref.	
≥35 years	-1.3	[-3.0; 0.4]	-1.7	[-2.9; -0.4]
Maternal country of birth				
Native born	Ref.		Ref.	
Other European country	-0.7	[-3.6; 2.1]	-0.1	[-2.2; 2.4]
Non-European country	-1.3	[-3.9; 1.4]	-2.3	[-4.0; -0.5]
Maternal educational level				
Low (ISCED 0-2)	-1.3	[-3.5; 0.9]	-1.0	[-2.7; 0.7]
Intermediate (ISCED 3-5)	Ref.		Ref.	
High (ISCED 6-8)	-0.1	[-1.3; 1.2]	-0.0	[-1.3; 1.3]
Parental cohabiting status				
Single/Other	-5.8	[-8.4; -3.2]	-4.5	[-6.3; -2.7]
Married/Couple/Cohabiting	Ref.		Ref.	
Household unemployment situation				
Employed (part-/fulltime)/Other*****	Ref.		Ref.	
At least one parent unemployed	-1.6	[-2.8; -0.5]	-2.9	[-4.8; -1.0]
Child's health and developmental characteristics at five years				
Sensory impairment				
None/mild	Ref.		Ref.	
Moderate/severe	-6.1	[-9.2; -3.1]	-5.0	[-8.0; -2.1]
Cerebral palsy				
No	Ref.		Ref.	
Yes	-1.0	[-3.4; 1.3]	-1.1	[-3.8; 1.5]
Autism				
No	Ref.		Ref.	
Yes	-6.4	[-11.0; -1.8]	-5.9	[-9.4; -2.4]
Epilepsy				
No	Ref.		Ref.	

Multilevel multivariate linear regression*	A) Excluding 89 mothers with at least one child dead before two years of age, whole sample **		B) Excluding 89 mothers with at least one child dead before two years of age, without France ***	
	Coef.	[95% CI]	Coef.	[95% CI]
Yes	-3.7	[-7.2; -0.2]	-2.3	[-6.7; 2.1]
Developmental delay				
No			Ref.	
Yes			-1.6	[-4.7; 1.5]
Speech delay				
No			Ref.	
Yes			1.8	[-1.6; 5.1]
ADHD				
No			Ref.	
Yes			-5.1	[-9.4; -0.7]
At least one of developmental or speech delay				
No			Ref.	
Yes			-2.1	[-6.1; 1.9]

Abbreviations: ISCED, International Standard Classification of Education. HELLP, Hemolysis, Elevated Liver enzymes, and Low Platelets. BPD, bronchopulmonary dysplasia. ADHD, attention deficit hyperactivity disorder. * with IPW; ** with France; *** without France; **** defined as at least one of intraventricular haemorrhage grade III or IV, cystic periventricular leukomalacia, ROP stages III to V, or necrotising enterocolitis requiring surgery or peritoneal drainage; ***** other situations included student, parental leave, home parents, and other.