## **Supplementary Materials**

A. Model 1. Three-level random effects model used to calculate the intraclass correlation coefficient

Level-1 Model  $Y_{tij} = \pi_{0ij} + e_{tij}$ Level-2 Model  $\pi_{0ij} = \beta_{00j} + r_{0ij}$ 

Level-3 Model  $\beta_{00j} = \gamma_{000} + u_{00j}$ 

*Note*. Y = Scores on measures of health-related quality of life, depression, anxiety, general psychological distress, and general self efficacy.

The following equation was used to calculate the ICC at baseline for all outcome variables:  $\rho = \tau_{00j}/(\tau_{00j} + \tau_{0ij} + \sigma^2)$ , or the ratio of between-group variance and total variance (where total variance = between-group variance + between-individual variance + within-individual variance).

Model 2. Three-level random effects model assessing change in treatment outcome variables across time (hypotheses 1 to 3).

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Level-1 Model

OUTCOME<sub>tij</sub> = \pi_{0ij} + \pi_{1ij}^*(TIME_{tij}) + e_{tij}

Level-2 Model

\pi_{0ij} = \beta_{00j} + r_{0ij}

\pi_{1ij} = \beta_{10j}

Level-3 Model

\beta_{00j} = \gamma_{000} + u_{00j}
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 $\beta_{10j} = \gamma_{100}$ 

*Note*. Time modelled at level-1, person modelled at level-2, and group modelled at level-3. Time was coded as 0 and 1 and was uncentred.

Model 3. Two-level random effects model assessing predictors of post-treatment scores after controlling for pre-treatment scores (exploratory analyses related to attachment anxiety and attachment avoidance).

Level-1 Model  $PHQpost_{ij} = \beta_{0j} + \beta_{1j}^* (PHQpre_{ij}) + \beta_{2j}^* (ECRANXpre_{ij}) + \beta_{3j}^* (ECRAVOpre_{ij}) + r_{ij}$ Level-2 Model  $\beta_{0j} = \gamma_{00} + u_{0j}$   $\beta_{1j} = \gamma_{10}$   $\beta_{2j} = \gamma_{20}$  $\beta_{3j} = \gamma_{30}$  *Note*. Person modelled at level-1 and group modelled at level-2. All predictors were grand-mean centred.

	1	2	3	4	5	6
1. Attachment anxiety	-					
2. Attachment avoidance	.411**	-				
3. General self-efficacy	062	069	-			
4. Depression	.072	.243*	387**	-		
5. Anxiety	.095	.160	267**	.508**	-	
6. Psychological distress	.358**	.399**	554**	.723**	.662**	-
7. HRQoL	312**	371**	.429**	694**	515**	752**

## B. Bivariate Correlations of Variables of Interest at Baseline

Note. N = 79 to 109; HRQoL = health-related quality of life.

\**p* < .05; \*\* *p* < .01.