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| **Supplementary table 3: Mediation analysis for the association between physical activity and NAFLD by continuous parameters of metabolic health one at a time.** |
|  | **Proportion mediated** | ***P* mediated effect** | **Proportion direct effect** | ***P* direct effect** |
| Systolic blood pressure (mmHg) | 0.03 |  0.488 | 0.97 | 0.009 |
| HDL-C (mmol/L) | 0.28 |  0.001 | 0.72 | 0.055 |
| Triglycerides (mmol/L) | 0.25 |  0.002 | 0.75 | 0.045 |
| Standardized waist circumference\*  | 1.08 | < 0.001 | -0.08 | 0.827 |
| HOMA-IR | 0.59 | < 0.001 | 0.41 | 0.282 |
| Proportion mediated of the total effect (OR 0.958 per 10 min total physical activity per day) for physical activity on NAFLD. The shown variables were included one at a time in mediation analysis and were adjusted for age, sex, education, smoking and alcohol consumption (model 2). In this analysis even a slight positive effect estimate was observed for physical activity in relation to NAFLD with waist circumference as mediator, resulting in a proportion mediated of 1.08. \*Indicates the particular parameter mediated a significant proportion of the total effect. Abbreviations: HDL-C, high-density lipoprotein cholesterol; HOMA-IR, homeostatic model assessment of insulin resistance; SBP, systolic blood pressure; TG, triglycerides; Waist C, waist circumference. |