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| **Appendix A.** The systematic search strategy: Search stems, search terms, subject headings and mesh terms. |
| 1st search stem: Anxiety disorders |
| Search terms in PsycINFO | Search terms in Medline | Subject headings in PsycINFO | Mesh terms in Medline | Default search in Web of Science (including title and abstract) |
| Anxiety.ti,ab,id. | Anxiety.ti,ab. | Anxiety disorders | Anxiety disorders | ”Anxiety” |
| ”GAD”.ti,ab,id.”Generalized anxiety disorder”.ti,ab,id. | “GAD”.ti,ab.“Generalized anxiety disorder”.ti,ab. | *No match**No match* | *No match**No match* | ”GAD””Generalized anxiety disorder” |
| ”Social anxiety”.ti,ab,id.”Panic disorder\*”.ti,ab,id.”Agoraphobia\*”.ti,ab,id.”Phobia\*”.ti,ab,id.”Anxiety disorder\*”.ti,ab,id. | “Social anxiety”.ti,ab.“Panic disorder\*”.ti,ab“Agoraphobia\*”.ti,ab.“Phobia\*”.ti,ab.“Anxiety disorder\*”.ti,ab. | Social anxiety*No match*AgoraphobiaPhobias  | *No match**No match**No match*Phobic disorders  | ”Social anxiety””Panic disorder\*””Agoraphobia\*””Phobia\*””Anxiety disorder\*” |
| 2nd search stem: Physical exercise |
| Search terms in PsycINFO | Search terms in Medline | Subject headings in PsycINFO | Mesh terms in Medline | Default search in Web of Science (including title and abstract) |
| ”Physical exercise”.ti,ab,id.”Physical activity”.ti,ab,id. | “Physical exercise”.ti,ab.“Physical activity”.ti,ab. | Physical activity | Exercise | “Physical exercise”“Physical activity” |
| ”Aerobic exercise”.ti,ab,id.”Anaerobic exercise”.ti,ab,id. | “Aerobic exercise”.ti,ab.“Anaerobic exercise”.ti,ab. |  |  | “Aerobic exercise”“Anaerobic exercise” |
| *Note.* \* = truncation |  |  |  |  |