Supplementary Table 1: Baseline characteristics of patients according to follow-up status.

	Patients followed (n=114)	Drop outs (n=63)		p-value*
		Lost to follow-up (n=36)	Deceased (n=27)	
Clinical data				
Age (years)	70 (8)	72 (9)	71 (6)	0.48
Sex: male	94%	94%	93%	0.96
Smoking status: active	30%	39%	33%	0.36
Charlson index≥2	55%	53%	63%	0.81
Work status Working	7%	11%	11%	0.40
Social status Non-manual work Manual work	18% 82%	28% 72%	16% 84%	0.47
Marital status Single Married or living together Widow Separated or divorced	7% 82% 7% 4%	6% 83% 11% 0%	4% 81% 11% 4%	0.64
Participation in PR	4%	8%	4%	0.65
≥1 COPD admission in the previous 12 months	11%	17%	22%	0.16
Lung function				
Spirometric severity (ATS/ERS I/II/III/IV)	6%/59%/27%/8%	6%/31%/58%/6%	0%/33%/44%/22%	0.01

FEV$_1$ (ml)	1620 (525)	1436 (504)	1283 (473) [†]	<0.01
FEV$_1$ (% predicted)	54 (16)	50 (15)	44 (15) [†]	<0.01
FVC (ml)	2942 (651)	2803 (838)	2635 (673) [†]	0.05
FVC (% predicted)	72 (15)	71 (19)	65 (13) [†]	0.11
DL$_{co}$ (ml/min/mmHg)	16.5 (5)	15.1 (5)	12.9 (5) [†]	0.01
DL$_{co}$ (% predicted)	66 (21)	63 (21)	52 (19) [†]	0.02
Exercise capacity and muscle force				
6MWD (m)	415 (95)	411 (96)	366 (94)	0.16
HGF (N)	295 (87)	265 (98)	275 (78)	0.07
MIP (cm H$_2$O)	-74 (26)	-64 (24)	-62 (20)	0.01
MEP (cm H$_2$O)	109 (36)	112 (42)	108 (25)	0.80
Symptoms and quality of life				
mMRC (0/1/2/3/4)	21/35/23/6/15	22/33/22/6/17	7/33/22/7/30	0.76
SGRQ total score (points)	29 (17)	34 (20)	41 (19)	<0.01
SGRQ symptoms (points)	26 (19)	34 (22)	35 (21)	0.01
SGRQ activity (points)	42 (24)	46 (26)	57 (26)	0.01
SGRQ impacts (points)	22 (16)	26 (20)	33 (20)	0.01
Body composition				
BMI (kg.m^{-2})	29 (5)	28 (4)	27 (4)	<0.01
FFM (kg)	55 (10)	51 (9)	51 (8)	0.02
FFMi (kg.m^{-2})	20 (3)	19 (3)	19 (2)	0.01
Physical activity and sedentary time				
Step count (n.day^{-1})	7362 (4589)	6899 (4016)	5441 (6066)	0.15
MVPA (min.day^{-1})	92 [22-91]	63 [18-96]	25 [9 – 117]	0.38
Sedentary time (min.day^{-1})	624 (118)	628 (118)	676 (129)	0.20

PR= pulmonary rehabilitation, FEV$_1$ = forced expiratory volume in 1 second, FVC = forced vital capacity, DL$_{co}$ = diffusion capacity of the lung carbon monoxide, 6MWD= 6-min walk distance, HGF = hand grip force, MIP = maximal inspiratory pressure, MEP = maximal

expiratory pressure, mMRC = modified Medical Research Council dyspnea scale, SGRQ = Saint George's respiratory questionnaire, BMI = body mass index, FFM = fat free mass, FFMi = fat free mass index, MVPA = time in moderate-to-vigorous physical activity. Lung function results were expressed as a % of reference values of a Mediterranean population [E11, E12].

Data are presented as %, mean (SD) or median [25th-75th percentile]

* p-value indicates comparison between patients followed up (n=114) and those who dropped out (n=63)

† p-value comparing lost to follow-up *vs* deceased <0.05