The "Regular exercise..." article by De Moor et al. is quite complicated. Do not try to understand all of it, especially not the analysis. But try to get an idea from the opening section of the article what they were interested in and how they went about exploring this issue. When it comes to the results, you can skip this, because the very first sentence of the Discussion says everything that you need: "The primary findings from this investigation are that exercisers are on average less anxious and depressed (effect sizes from -0.18 to -0.29 SD)...." In everyday terms, they found that people who exercise regularly are slightly less anxious and slightly less depressed than people who do not exercise. To be precise, the mean level of anxiety for exercisers was 0.18 standard deviations lower than the mean level of anxiety for non-exercisers; and the mean level of depression for exercisers was 0.29 standard deviations less than the mean for the non-exercisers.

What we'd like you to think about (and discussing this with others is fine; it's not an assignment) is why that might be true. Feel free to speculate, but try to be plausible. There are some ideas in the last part of the Discussion, but you should feel free to disagree with those and come up with your own. You do not have to write anything down to hand; just be ready to discuss your ideas in section.

Note, also, that, as always, anxiety and depression were correlated with each other (as well as being related to exercise). Please think of possible reasons for this relationship, as well.