Supplementary Material

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Contents

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1.0 SUPPLEMENTARY METHODS

1.1 Statistical Analysis

In Tables 2 and 3 in the main text, unadjusted comparisons of continuous variables were made using the t-test, while adjusted comparisons were made using multivariate linear regression by including the adjustment variables as predictors in the multivariate model. Unadjusted comparisons of binary variables were made using Fisher's exact test, while adjusted comparisons were made using multivariate logistic regression by including the adjustment variables as predictors in the multivariate model.

In Figure 1 in the main text, the associations between predictors and presence of PASC at baseline were quantified using Fisher's exact test for binary predictors and univariate logistic regression for continuous predictors.

In Figure 2 in the main text, panels A and B represent the significant analyses from the metacluster and inflammatory biomarker analyses (Fig. 4, 5, and 6C in this supplement), which were done using the Wilcoxon rank-sum test. Panel C was originally planned as an exploratory analysis and was not adjusted for multiplicity but is nonetheless included in the main manuscript due to heightened interest in its results at this point in the pandemic. Comparisons in panel C were made using the t-test.

The Benjamini-Hochberg procedure for controlling the expected false discovery rate at 10% was used to determine which results were significant. The procedure was done separately for three distinct analysis groups defined below. The 46 statistical tests conducted in Tables 2 and 3 in the main text were considered one group of tests; the highest significant pvalue was 0.046 and the lowest insignificant p-value was 0.058. The 32 statistical tests

conducted in Figure 1 in the main text were considered a second group of tests; the highest significant p-value was 0.005 and the lowest insignificant p-value was 0.07. The significant predictors were female gender, anxiety, MCS, PCS, and GAD-2. The 28 statistical tests comparing inflammatory biomarkers (Fig. 2A in the main text; Fig. 4 in this supplement), meta-clusters (Fig. 2B in the main text; Fig. 6C in this supplement), and lymphocyte populations (Fig. 5 in this supplement) between survivors and controls were considered a third group of tests; the highest significant p-value was 0.002 and the lowest insignificant p-value was 0.031. Only markers with significant differences were presented as figures in the main text (Fig. 2A and 2B in the main text); comparisons between PASC and no PASC groups were exploratory and were not adjusted for multiplicity. The association between time and binding inhibition percentage was quantified using Spearman's correlation. Exploratory analyses included any analyses not in the three groups defined above, were not adjusted for multiplicity, and should be interpreted cautiously. All p-values are two-sided. Adjustment variables were specified prior to analysis based on a subjective synthesis of literature review and clinical experience. Missing data was minimal, the extent of which was reported in Table legends, and assumed to be missing completely at random. All analyses were performed using R software, version 4.1.1 (R Foundation for Statistical Computing). We used fisher.exact for Fisher's exact test, wilcox.test for the Wilcoxon rank-sum test, t.test for the t-test, cor.test and the bootstrap for Spearman's correlation, glm for multivariate regressions, and p.adjust with method="BH" to calculate FDRadjusted p-values.

To facilitate interpretability and at the request of a reviewer, we have provided versions of Table 2 and Table 3 in the main text that have replaced odds ratios with differences in proportions (Tables 3 and 4 in this supplement). Additionally, we have provided tables listing all

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the raw p-values and corresponding FDR-adjusted p-values that were used in the three separate applications of the Benjamin-Hochberg procedure. As we set the expected false discovery rate at 10%, tests corresponding to adjusted p-values of less than 0.10 are considered significant. The original protocol anticipated an approximately equal number of survivors and controls. Based on this assumption, for a binary outcome with 5% incidence in the control group, using a univariate logistic regression with 200 survivors and 200 controls would allow for detecting a relative risk of 2.6 with 80% power at two-sided 0.05 significance. The table outlining other scenarios that was used in the original protocol is reproduced below.

Relative risk of outcome (e.g. sequelae, symptom, immunological endpoint) that can be detected with 80% power at 0.05 significance (2-sided) when comparing COVID-19 survivor group to control group Expected incidence in control group $N=100$ per group $N=200$ per group $N = 300$ per group $N=400$ per group N=500 per group 1% 9.0 5.9 4.7 4.1 3.7 2% 5.8 4.0 3.3 2.9 2.7 5% 3.4 2.6 2.3 2.1 1.9 10% 2.4 2.0 1.8 1.7 1.5 20% 1.9 1.6 1.5 1.4 1.4

1.2 Serology, Immunologic, and Autoantibody Testing

Antibody to SARS-CoV-2 nucleocapsid protein were determined using the Bio-Rad Platelia™ assay. The Platelia SARS-CoV-2 Total Ab is a one-step antigen capture format Enzyme-Linked Immunosorbent Assay (ELISA) for qualitative detection of total anti-SARS-CoV-2 nucleocapsid antibodies (IgM/IgA/IgG) in human serum or plasma specimens. The assay uses a recombinant SARS nucleocapsid protein in a one-step antigen capture format assay. Levels of SARS-Co-V2 neutralizing antibody were evaluated using the GenScript™ surrogate virus neutralization assay¹. A digital immunoassay (Simoa NF-light™) was used for quantitative

determination of neurofilament light chain in plasma². Plasma samples were tested for SARS-CoV-2 nucleocapsid protein using a highly sensitive single molecule array immunoassay (Simoa® SARS-CoV-2 N Protein Antigen Test)³. All tests were done according to manufacturer's instructions.

Rheumatoid factor testing was done by an immunoturbidimetric assay at the National Institutes of Health Clinical Laboratory, Bethesda, MD. Anti-nuclear antibody testing was done by enzyme-linked immunoassay using Hep-2 nuclear extract supplemented with purified antigens. Anti-cardiolipin antibody testing, IgM, IgG, was performed using the QUANTA Lite sPS/PT IgM, IgG enzyme-linked immunosorbent assay. Both anti-nuclear antibody and anticardiolipin antibody testing was performed at the Mayo Clinic Laboratories, Rochester, MN.

Plasma inflammatory biomarker analysis

Levels of inflammatory biomarkers in plasma were determined using the ELLA platform (ProteinSimple) and performed according to manufacturer's instructions.

High-dimensional analysis of flow cytometry data

High-dimensional flow cytometry was conducted in order to examine differentially expressed immune markers among study groups as previously described⁴. Opt-SNE and FlowSOM analyses were conducted using OMIQ platform (www.omiq.ai). Opt-SNE analysis was performed using equal sampling of 10,000 CD3⁺ T cells from each FCS file, with 1,000 iterations, a perplexity of 30, and a theta of 0.5. The following markers were used to generate opt-SNE maps: CD4, CD8, CD45RO, CD27, CD25, CD38, and HLA-DR. Resulting opt-SNE maps were used for the FlowSOM algorithm. The self-organizing map (SOM) was generated

using hierarchical consensus clustering and 15 meta-clusters were identified. Heatmap displaying column-scaled z-scores of mean fluorescent intensity (MFI) for individual FlowSOM clusters was generated using OMIQ platform.

1.3 Diagnostic Testing

The pulmonary function tests were collected on Vyaire testing systems (Vyaire Medical, Irvine, CA) in accordance with ATS-ERS standards⁵⁻⁷. The GLI reference set was used to determine the percent predicted values $8-10$. Values were considered abnormal if they fell below the lower limits of normal¹¹. The 6MWTs were done on a 30-meter indoor course and administered per ATS-ERS standards 12 .

Echocardiography was performed and analyzed using commercially available systems and measurements reported in accordance with American Society of Echocardiography guidelines 13 .

1.4 PASC-Specific Symptoms

COVID HISTORY

COVID Symptoms

2.0 SUPPLEMENTARY RESULTS

2.1 Physical Examination Findings

The most common abnormal heart findings in the COVID-19 and control groups respectively were cardiac murmur (1.6% vs. 0.8%) and irregular pulse (1.0% vs. 0.8%), the most common abnormal neurologic finding in the COVID-19 and control groups respectively was unilateral decreased vibratory sensation in a distal extremity (1.0% vs. 0.8%). A single participant in the COVID-19 group had minimal bilateral cervical lymphadenopathy. No participant in either group had abnormal findings on lung auscultation. Three participants had symptoms of palpitations and lightheadedness that worsened with standing. None of these participants exhibited an excessive rise (greater than 30 beats per minute) in resting heart rate or change in systolic blood pressure within 10 minutes of standing.

2.2 Additional Diagnostic Findings

All participants in the COVID-19 group had a chest radiograph at the baseline visit. Twenty-six of the 189 COVID-19 participants had an abnormal chest radiograph. The most common abnormality was small calcified pulmonary nodules (13 participants) consistent with healed granulomatous disease. The remaining 13 participants had mild linear markings suggestive of atelectasis. Of these 13 participants, only 3 had an abnormal pulmonary function test: mild/moderate restriction (2 participants) and mild diffusion defect (1 participant).

All patients with symptomatic fatigue were screened for hypothyroidism with plasma thyroid stimulating hormone (TSH) levels. Only a single participant with fatigue had an elevated TSH. This participant had known hypothyroidism and was receiving inadequate replacement

therapy. Of the 22 participants with headaches, 11 declined brain magnetic resonance imaging (MRI). The remaining 11 participants underwent brain MRI with contrast, which in all cases did not reveal any pathologic findings (such as mass lesions or meningeal enhancement) that would explain their symptoms. Of the 10 participants with palpitations, 7 agreed to undergo 48-hour Holter monitoring. In all 7, the predominant rhythm was sinus, with no pathologic arrythmias noted.

3.0 SUPPLEMENTARY TABLES

Table 1. Selected Laboratory Results

Table 3. Selected Symptoms, Physical Findings, Questionnaires, and Cognitive Testing Results*

* CI confidence interval, IQR interquartile range, N/A not applicable.

† All results are compared using mean differences, so comparisons of binary results are differences in

proportions. Mean difference greater than 0 indicates higher mean in the COVID-19 cohort.

‡ Short Form-36 version 2 health survey, PCS physical component score, MCS mental component score,

GAD-2 generalized anxiety disorder 2 item, PHQ-2 patient health 2 item. 110 Controls and 166 COVID-19 participants had questionnaire scores. The SF-36 scores were compared using the difference in means; GAD-2 and PHQ-2 were compared using odds ratios.

* All estimates are adjusted for age and gender; abnormal pulmonary function test also adjusted for preexisting asthma; meters walked in 6 minutes also adjusted for the preexisting conditions of diabetes and hypertension; abnormal echocardiogram also adjusted for the preexisting conditions of diabetes and hypertension. Mean difference greater than 0 indicates higher values in COVID-19 cohort.

† 119 Controls and 188 Survivors had NIH Toolbox Processing Speed and NIH Toolbox Executive Functioning scores; 118 Controls and 188 Survivors had NIH Toolbox Episodic Memory scores. NIH Toolbox scores were compared using the difference in means.

‡ Meters walked in 6 minutes was recorded for 119 controls and 187 survivors

4.0 SUPPLEMENTARY FIGURES

A. Enrollment over time, COVID-19 cohort.

B. Enrollment over time, Control cohort.

C. Time from onset of COVID-19 symptoms to enrollment visit.

Figure 2. Associations of pre-COVID characteristics, diagnostic testing results and health survey scores with specific groups of PASC symptoms.

Cardiopulmonary Symptoms

Fatigue

Neurologic Symptoms

Shown are odds ratios with 95% confidence intervals (CI) quantifying univariate associations between baseline characteristics and measurements and presence of specific groups of symptoms at the baseline visit. Cardiopulmonary symptoms include dyspnea, chest pain, cough, and palpitations. Neurology symptoms include concentration impairment, memory impairment, headache, parosmia, and paresthesia. PFT refers to pulmonary function test, NF-L neurofilament light chain, 6MWT six-minute walk test distance in meters, eGFR estimated glomerular filtration rate, pro-BNP pro-brain natriuretic peptide, CRP c-reactive protein, PCS and MCS physical and mental health component scores (respectively) of the Short Form-36 Health Survey (SF-36, version 2), PHQ-2 Patient Health Questionnaire-2 and GAD-2 Generalized Anxiety Disorder-2.

Figure 3. Short Form-36 Health Survey (SF-36) version 2 scores.

Panel A shows the individual physical health component scores (PCS) in the control, COVID-19 with PACS, and COVID-19 without PASC groups. Panel B shows the individual mental health component scores (MCS) in the same 3 groups. *P* values were determined using the t-test.

The grey lines indicate median values. *P* values were determined using the Wilcoxon rank-sum test.

Figure 4. Levels of biomarkers in the plasma of study participants.

Figure 5. CD4⁺ and CD8 ⁺T cell populations in peripheral blood.

P values were determined using the Wilcoxon rank-sum test.

High-dimensional flow cytometric analyses of peripheral blood mononuclear cells of study participants. Panel A shows global opt-SNE plots of CD3⁺ T cells of combined data from each group of study participants (upper panel) and Opt-SNE visualization of expression of the indicated markers (lower panel). Panel B shows opt-SNE map of T cell clusters identified by FlowSOM clustering. Each number indicates a distinct cluster. Heatmap shows the level of expression (MFI) within individual clusters. Panel C shows comparison of frequencies of T cells expressing markers associated with indicated clusters.

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