Better prognosis in females with severe COVID-19 pneumonia: possible role of inflammation as potential mediator

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ABSTRACT

Objectives: Sex differences in COVID-19 severity and mortality have been described. Key aims of this analysis were to compare the risk of invasive mechanical ventilation (IMV) and mortality by sex and to explore whether variation in specific biomarkers could mediate this difference.

Methods: This was a retrospective, observational cohort study among patients with severe COVID-19 pneumonia. A survival analysis was conducted to compare time to the composite endpoint of IMV or death by sex. Interaction was formally tested to compare the risk difference by sex in subsets. Mediation analysis with a binary endpoint IMV or death (yes/no) by end of follow-up for a number of inflammation/coagulation biomarkers in the context of counterfactual prediction was also conducted.

Results: Among 415 patients, 134 were females (32%) and 281 males (67%), median age 66 years (IQR 54-77). At admission, females showed a significantly less severe clinical and respiratory profiles with a higher PaO₂/FiO₂ (254 mmHg vs 191 mmHg; p=0.023). By 28 days from admission, 49.2% (95% CI: 39.6-58.9%) of males vs. 31.7% (17.9-45.4%) of females underwent IMV or death (log-rank p-value<0.0001) and this amounted to a difference in HR of 0.40 (0.26-0.63, p=0.0001). The AUC in C-reactive protein (CRP) over the study period appeared to explain 85% of this difference in risk by sex.

Conclusions: Our analysis confirms a difference in the risk of COVID-19 clinical progression by sex and provides a hypothesis for potential mechanisms leading to this. CRP showed a predominant role to mediate the difference in risk by sex.
INTRODUCTION
Clinical spectrum of COVID-19 is heterogeneous ranging from asymptomatic cases to severe diseases (1-3). Reported mortality rate of COVID-19 ranges between 1.4% to 61% (4-6). Main risk factors for poor prognosis are: male sex, ethnicity, age >65 years, overweight and pre-existing co-morbidities (5,7-9). Indeed, women seem to be protected from developing a severe disease (4,10,11), intensive care unit (ICU) admission and mortality (1,5,6,12). A recent study also showed a significant difference by sex in laboratory parameters abnormalities, playing a mediation effect on prognosis (13).

Several mechanisms have been hypothesised. A difference by sex expression/function of angiotensin converting enzyme 2 (ACE2), the host cell receptor of the virus, was found in both animal models and in humans. Male mice are more susceptible to severe acute respiratory syndrome-coronavirus-1 (SARS-CoV-1) infection than age-matched females, but this protection is lost after ovariectomy (14), implying a pivotal role of sex hormones (15). In humans, Asian men showed higher ACE2 expression than women (16).

From an immunological perspective, females mount stronger innate and adaptive immune responses than males, resulting in faster clearance of pathogens parallel to an increased susceptibility to autoimmune diseases (17).

The aim of this analysis is two-fold: first to compare the risk of invasive mechanical ventilation (IMV) and mortality by sex and second, to explore whether variation in specific biomarkers could mediate this difference.

Methods
This was a retrospective, observational cohort study carried out at the University Hospital of Modena, Italy among patients admitted to hospital between 21 February and 25 May 2020 for severe COVID-19 pneumonia. The study was approved by the regional ethical committee. All consecutively enrolled adult patients (≥18 years) with severe COVID-19 pneumonia, defined by the presence of at least one of the following: a respiratory rate (RR) ≥30 breaths per minute (bpm), peripheral blood oxygen saturation (SaO₂) ≤ 93%, a PaO₂/FiO₂ ratio <300 mmHg in room air and lung infiltrates >50% within 24-48 hours were included in the study (18,19).

Patients were treated according to standard of care (SoC) consisting of hydroxychloroquine, lopinavir and low molecular weight heparin and a non-randomly selected subset of patients received tocilizumab treatment in addition to SoC as described elsewhere (20).
**Outcome measures**

The primary outcome of the study was the composite endpoint of IMV or death; the secondary outcome was all-cause mortality.

**Statistical analysis**

Baseline characteristics of the participants were compared according to sex. Continuous variables were expressed as median (IQR) and compared by Mann-Whitney U test. Categorical variables were expressed as numbers (%) and compared by $\chi^2$ test or Fisher’s exact test by sex.

Standard survival analysis was performed with participants’ follow-up accrued from the date of hospital entry until initiation of IMV or death by means of unweighted Kaplan-Meier curves and univariable Cox regression analysis. The effect of sex is shown by means of unadjusted hazard ratio (HR) with 95% confidence intervals (CI) from fitting an unadjusted standard Cox regression model. The key assumption was that sex was un-confounded so only univariable analyses were performed. This assumption was tested in the data by fitting a multivariable model adjusting for potential confounding factors and results are shown as Supplemental Material (Supplementary Figure S3 and Table S2). The sex effect was further evaluated in subsets of the study population (stratified by extent of existing co-morbidities, age, post baseline glucocorticoids use, BMI and use of tocilizumab, respectively) and the HRs in the strata were shown in a forest plot and formally compared using an interaction test in the Cox regression model.

For the mediation analysis, the time to event framework was simplified to the risk of developing the primary outcome by day 28 from admission (binary endpoint). Because all patients had completed follow-up by day 28 (either experienced the endpoint or were discharged), this should amount to a reasonable approximation.

Sex differences in C-reactive protein (CRP), alanine aminotransferase (ALT), lactate dehydrogenase (LDH), and serum creatinine were previously found and it was hypothesized that this difference could explain the sex-specific clinical characteristics and outcomes (13). We considered the same set of biomarkers in this investigation.

The underlying causal structure of the model is described in Figure 1 through the visual aid of a direct acyclic graph (DAG). The hypothesis is that the total effect of sex is the sum of a direct effect and of an indirect effect mediated through the burden of exposure to biomarkers over follow-up (Figure 1). The indirect pathway entailed the assumption that males are more likely to be obese and that obesity, in turn, will lead to an increase in CRP levels which will trigger a higher probability
of developing diabetes and other complications of COVID-19 leading to the need of invasive ventilation and ultimately death.

The post-baseline biomarker burden was calculated for each participant and each of the biomarkers, using a summary measure for the repeated measures of the markers, as the area under the curve (AUC) in follow-up divided per the exact number of days of follow-up. This hypothesized model was then in turn separately applied for each of the biomarkers and the percentage of the total effect of sex which was explained by the indirect effect pathway was calculated.

For the markers showing the larger mediation effect we also described the AUC values and the mean baseline values and slopes over follow-up by sex using a standard mixed linear regression model with random intercept and slope. Unsupervised learning was also used to plot the AUC of the markers on a plane using the first two principal components in a Principal Component Analysis (PCA) in which also individual data points were plotted and labelled by sex.

Symmetric secondary analyses were performed with endpoints death alone (using a competing risk approach including all deaths).

A two-sided test of less than 0.05 was considered statistically significant. All statistical analyses were performed using the SAS software, version 9.4 (Carey USA) apart from the mediation analysis which was performed using the command ‘Medeff’ in Stata v16 and unsupervised learning which was done using the Factoshiny GUI of the Factorminer library in R.

Results

During the study period, 415 patients with severe COVID-19 pneumonia were admitted. Among them, 134 were females (32.3%) and 281 males (67.7%). Epidemiological and respiratory characteristics are shown in Table 1.

Females had significantly higher baseline PaO₂/FiO₂ (254 mmHg vs. 191 mmHg; p=0.023), a lower lactate dehydrogenase (LDH=527 vs. 597, p=0.001) and a lower SOFA score (1 vs. 2; p<0.019) (Table 2 and 3). In addition, women had a higher platelet counts, but lower haemoglobin, alanine aminotransferase, creatinine phosphokinase, calcium and creatinine. The inflammatory profile was also better among women who showed lower levels of D-dimer, CRP and ferritin (Table 3).

By 14 days from admission, 93 males [38.3% (95% CI:31.9-44.7%)] underwent IMV or death while by 28 days this proportion increased to 49.2% (95% CI: 39.6-58.9%). The equivalent estimates for females were 16.5% (95% CI:8.9-24.2%) and 31.7% (95% CI:17.9-45.4%), respectively (log-rank test p-value<0.0001). The difference by sex at 28 days was less marked for the mortality endpoint: 33.6%
(95% CI:25.4-41.8%) in males vs. 20.9% (95% CI:10.1-31.7%) females (log-rank test p-value=0.06), counting all in-hospital deaths.

Infections were recorded for a subset of 381 participants (92%). There was a total of 48 infections (73% bacterial pneumonias (n=35), 4% bloodstream infections (BSI, n=2), 4% urinary tract infections (UTI, n=2) and one female with a dental abscess (0.2%). There was no evidence for an unequal distribution of these events by sex (p=0.37). The proportions in males vs. females were 11% vs. 6% for pneumonia, 1.9% vs. 1.8% for BSI and 1.1% vs. 1.8% for UTI. There were 12 deaths that could be attributable to bacterial pneumonias, 10/267 (3.8%) in males and 2/114 (1.8%) in females (Fisher exact p=0.52).

Figures 2A/B show the forest plot of the HR for the composite endpoint comparing females with males in specific sub-populations, with interaction test p-values. The overall effect of sex on the risk of invasive ventilation or death was HR=0.40 (95% 0.26-0.63, p=0.0001) and on mortality alone was HR=0.61 (95% 0.36-1.025, p=0.060). There was no evidence that these HR varied in specific subpopulations with perhaps the exception of BMI for risk of ventilation/death (HR=0.097, CI 0.013, 0.711 comparing females with males with a BMI<29.9, interaction p-value =0.04, Figure 2A).

Difference in plasma CRP values between males vs. females was 0.32 (p=0.65), as depicted by linear mixed regression model (Supplementary Table 1 and Figure 1). AUC-CRP over the study period (log10 scale) was 0.51 mg/ml (SD=0.55) in males vs. 0.18 (SD=0.55) mg/dl in females (t-test p<0.0001). A similar difference was observed comparing peaks in CRP by sex: 1.02 mg/dl in males vs. 0.75 in females (p<0.0001). The burden over follow-up of other inflammatory and biochemical markers analysed were higher in males vs. females, namely the AUC of IL-6 (2.35 vs. 2.09 p=0.006), LDH (2.78 vs. 2.70, p=0.0008), ferritin (2.89 vs. 2.57, p<0.0001) and to a lower extent ALT (1.57 vs. 1.47, p=0.02). Unsupervised learning indicated that 38.7% of the variables cloud total variability was explained by the first two dimensions. A cluster in the first dimension was characterized by high values for the post baseline AUC of hemoglobin, CRP, platelets, ferritin, ALT, IL6 and LDH which matched the location of male individuals (Supplementary Figures 2 A/B).

We finally tested the underlying model depicted by the DAG in Figure 1 by means of a formal mediation analysis (Table 4A/B). Table 4A shows that for the direct effect, the risk of IMV and death would decrease, on average, by only 2% in females vs. males, under the hypothetical scenario in which all participants would keep
the CRP level that was seen in males. Therefore, this is an estimate of the sex effect on risk of IMV/death which is not explained by post baseline variation in CRP, since this was held fixed and appears to be small. In contrast, the estimate of the average indirect effect is much larger and indicates that, regardless of sex, the risk of IMV/death is likely to decrease by 10% per one mg/dL/day difference in CRP-AUC. When expressed as a relative proportion, the CRP mediation effect on sex towards the risk of IMV/death was 85% when considering AUC/day and 53% when considering the peak.

In contrast, the estimate of the average indirect effect is much larger and indicates that, regardless of sex, the risk of IMV/death is likely to decrease by 10% per one mg/dL/day difference in CRP-AUC. When expressed as a relative proportion, the CRP mediation effect on sex towards the risk of IMV/death was 85% when considering AUC/day and 53% when considering the peak.

The AUC mediation effect for other biomarkers, using the same underlying causal structure hypothesised for CRP in Figure 1, were 47% for ferritin and 43% for LDH, with much less impact of the other biomarkers for which the DAG was much less supported (Table 4A).

Similar results were observed considering the death end point. Mediation effect was the highest for CRP AUC (78% when using AUC, and 74% when using CRP peak), while 64% was the mediation effect for LDH and 62% for ferritin. (Table 4B).

Discussion
This study explores the impact of sex on risk of unfavourable COVID-19 outcomes. In a cohort of hospitalized patients with severe COVID-19 pneumonia, we observed a significant lower risk of IMV or death in women (60% risk reduction). This signal was also observed with regards to the death end point, although data were more compatible with the null hypothesis (HR=0.61, p=0.060), probably due to low number of deaths. Our results are consistent with those shown in previously published study on sex in COVID-19 (Figure 2) (13).

Levels of oestrogens may affect ACE2 expression (21) potentially reducing virus entry and progression of COVID-19 disease, suggesting that sex difference could be attenuated in the elderly population. Nevertheless, sex difference was similar in women aged 70+ (or 50+ in a sensitivity analysis).

BMI resulted an effect modifier of the association between sex and the risk of experiencing the composite endpoint. Indeed, females with a BMI<29.9 kg/m², were more protected than males with similar BMI from the risk of IMV and death. Explanation for this interaction is unclear, it is possible that non-obese men were more likely to be hospitalized because they had greater risk factors for death than obesity, so the results are due to collider bias.

Regarding the impact of specific biomarkers, high levels of CRP both at baseline and during follow-up were explaining most of the difference seen by sex.
Our key assumption was that sex is randomly allocated at birth so it is a virtually un-confounded variable, an assumption which was confirmed by supplementary analyses (Supplementary Figure S3 and Table S2).

Indeed, the hypothesis that the difference in risk of outcome by sex is only marginally explained by our presumed direct pathway acting through oestrogen dependant block of virus entry by using ACE2 receptor.

We postulated other possible pathways, including one which assumes a mediation effect of inflammatory biomarkers. At the basis of this alternative pathway is the innate immune response, which leads to the hypothesis of a mediation effect of both IL-6 and CRP. Our data support that this pathway is likely to be the leading mediation effect of the sex-difference observed. In detail, the AUC of CRP post baseline explains 85% of the difference in clinical progression between sex.

Of interest, mediation effects explaining >50% of the total sex effect were found for ferritin and LDH markers that were both clustering with CRP and male sex by unsupervised learning analysis. In contrast, we did not find, as hypothesised in the DAG, any significant mediation effect of D-dimer which accounted only for a 3% of the sex specific effect. Taken all this together, we argue that the majority of difference by sex seen in COVID-19 outcomes is mediated by the effect of CRP.

CRP is a well-known marker of inflammation and cardiovascular risk mainly synthesized by hepatocytes after stimulation of IL-6 and to a lesser extent IL-1beta (22,23). Moreover, it is a well-known predictor of COVID-19 complications because it acts as a direct mediator of inflammatory reactions and the innate immune response and it has a tight connection with incident diabetes (24). Both these causal links are explicitly indicated in the DAG as the pathways underlying the mechanisms of the predominant mediating role of CRP.

Our study presents several limitations. First, it is an observational study and unmeasured confounding cannot be excluded. Second, the magnitude of the effects and the interpretation of the results heavily rely on the causal structure hypothesised in the DAG and our simple linear model without interactions. Third, despite accurate data collection, BMI and PiO₂/FiO₂ data were missing for some participants and this could have introduced residual confounding and collider bias.

Nevertheless, several points of strengths may be considered. This is the largest study conducted so far, specifically evaluating the impact of sex on COVID-19 prognosis. Data have been collected in real time resulting in a complete dataset for most variables used in the analysis. Second, the underlying causal structure has been transparently depicted using a DAG. Third, to our knowledge,
this is the first analysis attempting to gain insights into the mechanism that underlies the effect of sex on COVID-19 prognosis.

In conclusion, our study not only confirms a difference in risk of COVID-19 clinical outcome by sex, but also highlights the predominant role of CRP to mediate the observed difference by sex.
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**Authors’ contribution**

CM, ACL, MarMen, MaMass, EF and GG conceptualized and designed the study. CM, ACL, MarMen, MaMass, JM and GG wrote and revised the manuscript. CM, ACL, MarMen, MaMass, JM and GG did the supervision of the final version of the manuscript. ACL did the statistical analysis. All the authors contributed to data collection, clinical management of the patients and data interpretation.

**Conflict of interest**

None to declare.

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Table 1 Epidemiological and clinical characteristics by sex

| Characteristics                  | Female | Male  | p-value* | Total       |
|----------------------------------|--------|-------|----------|-------------|
| **Age, years**                   |        |       |          |             |
| Median (IQR)                     | 69 (54, 79) | 65 (55, 76) | 0.292    | 66 (54, 77) |
| BMI, Kg/m²                       | 30.1 (25.4, 33.2) | 26.2 (24.5, 29.4) | 0.009    | 26.7 (24.7, 30.9) |
| **Smoking, n(%)**                | 16/41 (39%) | 60/113 (53%) | 0.14     | 76/154 (49%) |
| **Any comorbidity, n(%)**        | 44 (32.8%) | 87 (31.0%) | 0.701    | 131 (31.6%) |
| **Comorbidities, n(%)**          |        |       |          |             |
| Diabetes                         | 18 (13.4%) | 28 (10.0%) | 0.293    | 46 (11.1%) |
| Hypertension                     | 39 (29.1%) | 79 (28.1%) | 0.835    | 118 (28.4%) |
| Cardiovascular Disease           | 7 (5.2%) | 32 (11.4%) | 0.044    | 39 (9.4%) |
| Chronic Renal Insufficiency      | 9 (6.7%) | 12 (4.3%) | 0.288    | 21 (5.1%) |
| Cancer                           | 6 (4.5%) | 7 (2.5%) | 0.278    | 13 (3.1%) |
| Hepatitis B/C virus              | 0 (0.0%) | 0 (0.0%) | 0.000    | 0 (0.0%) |
| **Disease Duration**             |        |       |          |             |
| Days from symptoms onset to      | 7 (3, 13) | 7 (3, 10) | 0.113    | 7 (3, 11) |
| hospitalisation, median(IQR)     |        |       |          |             |
| Days from hospitalisation to     | 2 (0, 2) | 3 (1, 4) | 0.104    | 3 (1, 4) |
| intubation, median(IQR)          |        |       |          |             |
| **Sign and symptoms, n(%)**      |        |       |          |             |
| Fever, median(IQR)               | 37 (36, 37) | 36 (36, 37) | 0.544    | 36 (36, 37) |
| Cough                            | 40 (29.9%) | 98 (34.9%) | 0.310    | 138 (33.3%) |
| Myalgia                          | 11 (8.2%) | 9 (3.2%) | 0.026    | 20 (4.8%) |
| Sputum                           | 4 (3.0%) | 6 (2.1%) | 0.598    | 10 (2.4%) |
| Headache                         | 10 (7.5%) | 16 (5.7%) | 0.487    | 26 (6.3%) |
| Haemoptysis                      | 0 (0.0%) | 3 (1.1%) | 0.231    | 3 (0.7%) |
| Systolic pressure, mmHg median(IQR) | 120 (110, 130) | 125 (110, 135) | 0.142    | 123 (110, 135) |

*Chi-square or Kruskal-Wallis test as appropriate
Table 2 Respiratory function/disease severity, treatment and clinical outcomes by Sex

| Characteristics                          | Female                        | Male                         | P-value*   | Total                      |
|-----------------------------------------|-------------------------------|------------------------------|------------|----------------------------|
| **Respiratory function, median(IQR)**   |                               |                              |            |                            |
| Baseline PaO2/FIO2, mmHg                | 254 (140, 336)                | 191 (122, 294)               | 0.023      | 216 (126, 302)             |
| Respiratory rate, %                     | 22 (18, 28)                   | 22 (18, 28)                  | 0.893      | 22 (18, 28)                |
| **SOFA Score, median(IQR)**             | 1 (0, 3)                      | 2 (0, 3)                     | 0.019      | 2 (0, 3)                   |
| Intervention, n(%)                      |                               |                              |            |                            |
| Tocilizumab subcutaneous                | 21 (16.8%)                    | 50 (20.8%)                   | 0.248      | 71 (19.5%)                 |
| Tocilizumab intravenous                 | 20 (16.0%)                    | 25 (10.4%)                   |            | 45 (12.3%)                 |
| SOC                                     | 84 (67.2%)                    | 165 (68.8%)                  |            | 249 (68.2%)                |
| **Use of Antibiotics, n (%)**           |                               |                              |            |                            |
| Events, n (%)                           | 10/114 (9%)                   | 35/267 (13%)                 | 0.23       | 45/381 (11.8%)             |
| Mechanical ventilation                  | 8 (6.0%)                      | 58 (20.6%)                   | <.001      | 66 (15.9%)                 |
| Death - pre MV                          | 15 (11.2%)                    | 42 (14.9%)                   | 0.300      | 57 (13.7%)                 |
| Death - all                             | 19 (14.2%)                    | 62 (22.1%)                   | 0.058      | 81 (19.5%)                 |

*Chi-square or Kruskal-Wallis test as appropriate
| Blood tests                            | N  | Female                      | Male                      | p-value* | Total          |
|---------------------------------------|----|-----------------------------|---------------------------|----------|----------------|
|                                       | N= 123 | N= 257 | N= 380 | N= 380 | N= 380 | N= 380 | N= 380 | N= 380 | N= 380 | N= 380 | N= 380 |
| **Markers, Median (IQR)**             |    |                             |                            |          |                |
| Haemoglobin, g/dl                     | 380 | 12.0 (10.5, 13.1)           | 13.3 (12.1, 14.2)         | <.001    | 12.8 (11.4, 14.0) |
| White cells, mm$^3$                   | 380 | 5760 (4540, 8400)           | 6340 (4930, 8520)         | 0.274    | 6110 (4810, 8480) |
| Total lymphocytes, N                  | 264 | 1368 (730.0, 2420)          | 1584 (870.0, 2390)        | 0.428    | 1545 (857.5, 2405) |
| Total lymphocytes, %                  | 289 | 20.2 (7.2, 37.5)            | 25.4 (11.0, 34.7)         | 0.525    | 22.9 (9.1, 35.3)  |
| Alanine amino-transferase, U/l        | 225 | 31.0 (21.0, 44.0)           | 39.0 (27.0, 58.0)         | 0.002    | 35.0 (25.0, 54.0) |
| Bilirubin, mg/dl                      | 370 | 0.4 (0.3, 0.6)              | 0.6 (0.5, 0.8)            | <.001    | 0.6 (0.4, 0.8)   |
| Calcium, mg/dl                        | 356 | 8.7 (8.3, 9.1)              | 8.6 (8.2, 8.9)            | 0.019    | 8.6 (8.2, 9.0)   |
| Creatine Kinase, U/l                  | 375 | 51.5 (33.0, 108.0)          | 132.0 (57.0, 282.0)       | <.001    | 88.0 (44.0, 221.0) |
| Chloride, mmol/l                      | 353 | 100.0 (98.0, 102.0)         | 100.0 (98.0, 103.0)       | 0.575    | 100.0 (98.0, 103.0) |
| Creatinine, mg/dl                     | 380 | 0.7 (0.6, 0.9)              | 0.9 (0.8, 1.2)            | <.001    | 0.9 (0.7, 1.1)   |
| D-dimer, ng/ml                        | 375 | 1015 (640.0, 2070)          | 1160 (640.0, 2210)        | 0.591    | 1150 (640.0, 2170) |
| Lactate dehydrogenase, U/l           | 379 | 527.0 (397.0, 651.0)        | 597.0 (461.5, 767.0)      | 0.001    | 563.0 (446.0, 726.0) |
| C-reactive protein, mg/ml             | 380 | 5.8 (2.0, 14.4)             | 7.5 (4.1, 17.5)           | <.001    | 7.0 (3.2, 16.4)   |
| Platelets, 10$^9$/l                   | 380 | 229.0 (166.0, 292.0)        | 199.0 (149.0, 269.0)      | 0.044    | 207.5 (155.0, 274.5) |
| Potassium, mmol/l                     | 369 | 3.8 (3.5, 4.2)              | 3.8 (3.5, 4.1)            | 0.678    | 3.8 (3.5, 4.1)   |
| Sodium, mmol/l                        | 369 | 137.0 (135.0, 139.0)        | 137.0 (134.0, 139.0)      | 0.566    | 137.0 (135.0, 139.0) |
| IL-6, pg/ml                           | 262 | 189.7 (67.4, 366.0)         | 193.4 (77.2, 399.9)       | 0.457    | 191.8 (71.0, 399.9) |
| Ferritin, ng/ml                       | 244 | 433.5 (207.0, 720.0)        | 906.5 (535.0, 1492)       | <.001    | 650.0 (368.0, 1251) |

*Kruskal-Wallis test
Figure 1 – Direct acyclic graph (DAG) of the underlying causal structure of the data
**Figure 2A - HR of mechanical ventilation*/death associated with Sex overall and in subsets from fitting a standard unadjusted Cox regression model**

*Defintion: Indication for mechanical ventilation were neurologic failure (i.e. altered consciousness with a Glasgow Coma Scale score <10), cardiovascular failure (i.e. vasopressor requirement or major ECG changes including arrhythmia or changes in repolarization phase) and respiratory failure defined by the presence of at least two of the following criteria: respiratory rate >30 bpm, respiratory distress with activation of accessory respiratory muscles, need for FiO$_2$ at 80% or more to maintain an SaO$_2$ level at 90%, or a PaO$_2$/FiO$_2$ < 100 mm (23).
Figure 2B - HR of death associated with Sex overall and in subsets from fitting a standard unadjusted Cox regression model

| Subset                        | HR   | LCL  | UCL  | p-value |
|-------------------------------|------|------|------|---------|
| Overall (n=415)               |      |      |      |         |
| Steroids (n=118)              |      |      |      |         |
| No Steroids (n=297)           |      |      |      |         |
| BMI >29.9 (n=82)              |      |      |      |         |
| BMI <29.9 (n=43)              |      |      |      |         |
| Comorbidities (n=131)         |      |      |      |         |
| No Comorbidities (n=284)      |      |      |      |         |
| TCZ (n=166)                   |      |      |      |         |
| No TCZ (n=249)                |      |      |      |         |
| P/F<150 (n=92)                |      |      |      |         |
| P/F>150 (n=182)               |      |      |      |         |
| Age <70 (n=234)               |      |      |      |         |
| Age >70 (n=181)               |      |      |      |         |

Males at higher risk
Females at higher risk

| HR   | LCL  | UCL  | p-value |
|------|------|------|---------|
| 0.613| 0.478| 0.689| 0.173   |
| 0.514| 0.286| 0.922|         |
| 0.626| 0.232| 1.690| 0.25    |
| 0.228| 0.054| 0.961|         |
| 0.704| 0.365| 1.356| 0.51    |
| 0.478| 0.208| 1.101|         |
| 0.792| 0.451| 1.393| 0.08    |
| 0.198| 0.046| 0.849|         |
| 0.277| 0.036| 1.128| 0.12    |
| 0.173| 0.014| 2.117|         |
| 0.689| 0.362| 1.314| 0.46    |
| 0.478| 0.198| 1.153|         |
| 0.613| 0.366| 1.025| 0.06    |
## Table 4 - Mediation analysis

### A)

| Biomarker (per log10 higher) | Direct Effect | Indirect Effect | % of Tot Effect Mediated |
|-----------------------------|---------------|-----------------|--------------------------|
| %                           | 95% CI        | %               | 95% CI                   | %                        |
| Total lymphocytes, AUC      | -11%          | -21%; 0%        | 0%                       | -2%; +2%                 | 0.5%                     |
| Alanine amino-transferase, AUC | -15%         | -24%; -5%       | +2%                      | 0%; +5%                  | -18%                     |
| D-dimer, AUC                | -13%          | -22%; -3%       | -0.4%                    | -1%; 0%                  | 3%                       |
| Lactate dehydrogenase, AUC  | -7%           | -16%; +3%       | -5%                      | -10%; -1%                | 43%                      |
| C-reactive protein, AUC     | -2%           | -11%; +8%       | -10%                     | -16%; -6%                | 85%                      |
| C-reactive protein, peak    | -7%           | -16%; +3%       | -7%                      | -12%; -4%                | 53%                      |
| Platelets, AUC              | -12%          | -21%; -2%       | -2%                      | -5%; -1%                 | 16%                      |
| IL-6, AUC                   | -16%          | -26%; -5%       | -4%                      | -8%; 0%                  | 18%                      |
| Ferritin, AUC               | -4%           | -16%; +8%       | -5%                      | -10%; 0%                 | 47%                      |
| Haemoglobin, AUC            | -19%          | -27%; -1%       | +1%                      | 0%; +5%                  | -10%                     |
| Use of steroids, yes/no     | -9%           | -18%; 0%        | -3%                      | -8%; 0%                  | 27%                      |

### B)

| Biomarker (per log10 higher) | Direct Effect | Indirect Effect | % of Tot Effect Mediated |
|-----------------------------|---------------|-----------------|--------------------------|
| %                           | 95% CI        | %               | 95% CI                   | %                        |
| Total lymphocytes, AUC      | -6%           | -16%; +5%       | 0%                       | -1%; +2%                 | 0.5%                     |
| Alanine amino-transferase, AUC | -4%           | -15%; +8%       | -2%                      | -4%; 0%                  | 19%                      |
| D-dimer, AUC                | -9%           | -16%; 0%        | -1%                      | -0.3%; 0%                | 14%                      |
| Lactate dehydrogenase, AUC  | -3%           | -11%; +6%       | -6%                      | -10%; -2%                | 64%                      |
| C-reactive protein, AUC     | -2%           | -10%; +6%       | -7%                      | -12%; -4%                | 78%                      |
| C-reactive protein, peak    | -3%           | -10%; +5%       | -9%                      | -13%; -5%                | 74%                      |
| Platelets, AUC              | -8%           | -16%; 0%        | 0%                       | -3%; -1%                 | 10%                      |
| IL-6, AUC                   | -11%          | -20%; 0%        | -4%                      | -5%; 0%                  | 16%                      |
| Ferritin, AUC               | 0%            | -10%; +12%      | -4%                      | -10%; -1%                | 62%                      |
| Haemoglobin, AUC            | -11%          | -19%; -2%       | +2%                      | 0%; +5%                  | -28%                     |
| Use of steroids, yes/no     | -7%           | -15%; 0%        | -1%                      | -3%; 0%                  | 12%                      |
SUPPLEMENTARY MATERIALS

Supplementary Table 1. Mean log10 CRP by Sex from fitting a linear mixed model

|                | Estimates from the mixed model (Mean values 95% CI) - log10 scale |
|----------------|-------------------------------------------------|
|                | Baseline CRP | Difference in baseline | CRP change/year | Difference in change/year | Adjusted* CRP change/year | Adjusted* difference in change/year |
| **Sex**        |              |                      |                 |                           |                           |                                    |
| Female         | 0.62 (0.51, 0.73) | -0.06 (-0.08, -0.05) | -0.07 (-0.08, -0.06) | -0.00 (-0.02, 0.01) | -0.06 (-0.08, -0.05) | -0.00 (-0.02, 0.01) |
| Male           | 0.94 (0.86, 1.02) | 0.32 (0.18, 0.45) | <.001 | 0.798 | -0.07 (-0.08, -0.06) | 0.648 |

*Adjusted for age and total SOFA Score

Supplementary Table S2

Relative Hazards from fitting a Cox regression model

| Unadjusted and adjusted relative hazards of mechanical ventilation/death |
|-----------------------------|-----------------|-----------------|-----------------|-----------------|
| N  | No. events | RH (95% CI) | p-value |
|---|-----|-----------|-------|
| **RH of female vs. male** | | | |
| Unadjusted | 415 | 123 | 0.40 (0.26, 0.63) | <.001 |
| Adjusted\(^1\) | 331 | 82 | 0.40 (0.22, 0.71) | 0.002 |
| Adjusted\(^2\) | 299 | 69 | 0.42 (0.22, 0.79) | 0.007 |
| Adjusted\(^3\) | 203 | 52 | 0.33 (0.15, 0.70) | 0.004 |
| Adjusted\(^4\) | 295 | 69 | 0.40 (0.21, 0.75) | 0.004 |
| Adjusted\(^5\) | 161 | 35 | 0.25 (0.09, 0.67) | 0.006 |

\(^1\)adjusted for age, Charlson Index, Sofa Score and duration of symptoms
\(^2\)adjusted for factors included in (1) plus baseline CRP
\(^3\)adjusted for factors included in (1) plus baseline IL-6
\(^4\)adjusted for factors included in (1) plus baseline d-dimer
\(^5\)adjusted for factors included in (1) plus baseline ferritin
Supplementary Figure 1  Mean log10 CRP by Sex from fitting a linear mixed model
Supplementary Figure 2

A) Post-baseline biomarkers AUC values clustering in the first two dimensions of PCA analysis
B) Individuals clustering in the same first two dimensions of PCA analysis, labelled by sex
Supplementary Figure S3
Weighted Kaplan-Meier Curve comparing the cumulative risk of mechanical ventilation or death by sex