# Single cell spatial analysis reveals inflammatory foci of immature neutrophil and CD8 T cells in COVID-19 lungs

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- 44 Abstract

Single cell spatial interrogation of the immune-structural interactions in COVID -19 lungs is challenging, mainly because of the marked cellular infiltrate and architecturally distorted microstructure. To address this, we develop a suite of mathematical tools to search for statistically significant co-locations amongst immune and structural cells identified using 37-plex imaging mass cytometry. This unbiased method reveals a cellular map interleaved with an inflammatory network of immature neutrophils, cytotoxic CD8 T cells, megakaryocytes and monocytes co-located with regenerating alveolar progenitors and endothelium. Of note, a highly active cluster of immature neutrophils and CD8 T cells, is found spatially linked with alveolar progenitor cells, and temporally with the diffuse alveolar damage stage. These findings offer further insights into how immune cells interact in the lungs of severe COVID-19 disease. We provide our pipeline [Spatial Omics Oxford Pipeline (SpOOx)] and visual-analytical tool, Multi-Dimensional Viewer (MDV) software, as a resource for spatial analysis. 

87 Introduction

#### 88

89 Since the first reports of COVID-19 cases in Dec 2019, the severe acute respiratory syndrome 90 coronavirus 2 (SARS-CoV-2) has caused more than 6 million deaths worldwide<sup>1</sup>, mainly from 91 respiratory failure. Similarities between COVID-19 and other viral infections of the lungs like SARS and 92 influenza have been noted, but there are specific differences which may be indicative of underlying 93 disease mechanisms unique to COVID-19. In particular, patients with COVID-19 have excess incidence 94 of thromboembolic disease, endothelial damage, and greater acute and long-term impact on organs 95 other than lungs <sup>2-5</sup>. High-resolution immune studies in the blood have shed light on the potential 96 mechanisms for severe COVID-19 disease, with evidence supporting myeloid cell overactivation and 97 dysregulation, T cell exhaustion and cytokine hyperactivation <sup>6-10</sup>. Our recent comprehensive multi-98 modal study of circulating immune cells (COMBAT study)<sup>6</sup> and several other major studies have also 99 concluded that a key hallmark of severity was emergency myelopoiesis<sup>6,8,9,11,12</sup>, characterized by raised 100 circulating immature neutrophils, cycling monocytes, and raised haematopoietic progenitors. 101 However, it is not known how these findings in blood relate to damaged lung structural cells and other 102 immune cells in the lungs, nor if they formed injurious immune entities.

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104 Interrogation of the immune response in COVID -19 lungs have lagged behind studies in peripheral 105 blood. Our understanding of the immune response in the lungs is derived mostly from several single 106 cell and single nucleus RNA sequencing studies which have provided valuable insights on a 107 transcriptomic level<sup>13-18</sup>. However, these are limited by a lack of high resolution (cell level) spatial 108 context. Transcriptomics studies are also restricted by a lower detection rate for neutrophils as these 109 cells possess relatively low RNA content and high levels of RNases and other inhibitory compounds 110 which confound their identification. Notwithstanding these limitations, studies in intact COVID-19 111 lung tissue are also challenging, due to the distorted lung micro-architecture and massive cellular 112 infiltrate, making it difficult to unravel cellular connectivity and organisation. An initial evaluation of 113 COVID-19 lung tissue using imaging mass cytometry by Rendeiro et al concluded that there was 114 greater spatial proximity between macrophages, stromal cells and fibroblasts in lung samples 115 obtained later in infection but did not identify reveal further insight into the cause of severe alveolar 116 damage <sup>19</sup>.

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In this study, we develop a bespoke mathematical package to identify statistically significant colocation between different cells, including structural cells, at the level of single cell resolution. We identify a cluster of closely apposed immature neutrophils and CD8 T cells with high immune activity, which are spatio-temporally associated with proliferating alveolar epithelium in tissue sections demonstrating diffuse alveolar damage. These findings raise the possibility of an injurious entity generated by the interaction between immature neutrophils and a specific subset of CD8 T cells in severe COVID-19 pneumonitis.

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#### 127 **RESULTS**

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#### 129 An integrated pipeline to uncover and quantify spatial association amongst cells

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131 Our first task was to establish a method to quantify statistically significant spatial correlations between 132 highly-resolved immune and structural cell types in our lung tissue sections. To do this, we developed 133 an analytical pipeline which combined an immunology-centric annotation approach with a 3-step 134 spatial association analysis [quadrat correlation matrices (QCMs), cross-pair correlation functions 135 (cross- PCFs) and adjacency cell network (ACN)] to provide a set of statistically rigorous spatial 136 analytical output (Fig. 1A and Supplementary Fig. 1, and described in detail in Methods). In brief, we 137 first used the QCM to identify cell pairs that are statistically significantly correlated in cell counts. 138 Correlated cell pairs, of types A and B say, were then examined for co-location above random spatial 139 association (using cross-PCF). If the cross-PCF, g(r), is greater than 1, then cells of type B are observed 140 more frequently at distance r from cells of type A than would be expected under complete spatial 141 randomness (CSR). We considered g(r=20), the value of the cross-PCF at r=20, as a means of 142 quantifying how many more cells of type B are observed at distance 20µm from an anchor cell of type 143 A than under CSR. We then examined whether the co-locating cell pairs were physically in contact 144 with each other using a spatially embedded 'adjacency cell network' (ACN). Using the ACN, we 145 computed the proportion of cells of type A that were in contact with at least one cell of type B, (full 146 description found in Methods).

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These work packages were integrated computationally into a workflow of Python and R based command line tools which may be run individually or as an automated pipeline (Spatial Omics Oxford pipeline; SpOOx) (Fig. 1A). The pipeline is supported by a visualisation platform [Multi-Dimensional Viewer (MDV)] (Video V1). Both are available as an open access online resource (see Methods for link). To differentiate this lung-based from our blood-based study (COMBAT)<sup>6</sup>, we have called this the

- 153 COSMIC (<u>CO</u>VID-19 Lung <u>Single Cell Mass Cytometry Imaging Consortium</u>) study.
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## Histopathology states of inflammation, damage and repair are found in lung sections at point ofdeath

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160 We started by examining formalin-fixed paraffin-embedded (FFPE) lung sections from a cohort of 161 patients who died from PCR-positive COVID-19 pneumonitis from one hospital (University of Navarra, 162 Spain) (n=12). Samples were obtained at the point of death and fixed immediately, markedly reducing 163 post-mortem tissue deterioration <sup>20</sup>. All samples were collected during the first wave of the pandemic 164 in 2020, before vaccination and repeat infection with SARS-CoV-2. Healthy lung sections from patients 165 undergoing lobectomy for early, isolated lung cancer (HC) lungs (n=2) were used as comparators 166 (Demographics in Supplementary Table 1); obtained from the Oxford Radcliffe Biobank (Oxford 167 University Hospitals NHS Foundation Trust, UK).

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169 Six of 12 patients were mechanically ventilated (range 6-23 days). All but three were receiving 170 corticosteroids at the point of death (Supplementary Table 1). In all patients, thoracic CT scans closest 171 to the day of death demonstrated typical and extensive COVID-19 pneumonitis comprising ground 172 glass changes and consolidation (Supplementary Table 1). Five of 12 lung sections showed evidence 173 of both PCR and immunostaining for SARS-CoV2 Nucleocapsid protein; 3 were PCR+ but protein 174 negative (Supplementary Table 2). Four sequential lung sections (6  $\mu$ m thick) were used for 175 haematoxylin and eosin (H&E), 37-plex panel staining (35 metal-tagged antibodies and 2 DNA 176 chelators), and selected immunofluorescence validation sequentially.

177

178 Initial histopathology analysis (independently performed by two senior pathologists with expertise in 179 lung and infectious disease, and a senior respiratory clinician) revealed a highly distorted lung 180 architecture with extensive cellular infiltrate in all samples, changes previously observed in post 181 mortem studies of COVID-19 lung sections<sup>21-26</sup>. However, all our sections can be categorised into three 182 formal histopathology classifications of predominantly alveolitis (ALV), diffuse alveolar damage (DAD) 183 or organising pneumonia (OP) (n=4 patients in each category)<sup>27,28</sup> (Fig. 1B and Supplementary Fig. 2). 184 ALV was characterised by thickened alveolar epithelial wall and septae with immune cell infiltrate and 185 congestion of alveolar walls; DAD, by widespread alveolar epithelial lining injury accompanied by 186 hyaline membrane, regenerating/proliferating Type II alveolar epithelium and interstitial oedema, 187 while OP depicts a repair state typified by presence of fibroblasts, proliferation of alveolar epithelium and collagen presence around bronchial epithelium <sup>28</sup>. In keeping with this, patients with dominant 188

OP histopathology showed a trend of being sampled furthest away from their first symptoms (Fig. 1C), had longer periods of stay in hospital and were mechanically ventilated for longer (Supplementary Table 1 and Supplementary Fig. 3) (no statistical difference observed). All 5 patients with evidence of dual SARS-CoV-2 N protein and PCR expression had lung sections that showed DAD. No sections with OP were positive for SARS-CoV-2 protein staining (Supplementary Table 2; Supplementary Fig. 4). There were no associations between histopathology states and clinical features (age, drugs used, comorbidities, or C-reactive protein (CRP) nearest the point of death) (Supplementary Table 1, Fig. 1D).

197 These results provide a histopathology-based temporally progressive states for further analysis. 2-3 198 regions of interest (ROIs) per patient (total of 4 mm<sup>2</sup> area per patient), selected as representative 199 areas for the dominant histopathology state, were drawn for ablation.

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#### 201 Identification of immature neutrophils - CD8 T cell clusters with high immune activity.

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203 After preliminary staining with an initial panel (Supplementary Table 3, Supplementary Fig. 5) on a 204 'sentinel' cohort, we designed a final panel which incorporated the most abundant structural and 205 immune cell types (Supplementary Fig. 7A). Single cell segmentation performed using Mesmer library 206 from the DeepCell algorithm <sup>29</sup> resulted in 677,623 single cells from all ROIs, [ALV (n=10 ROIs), DAD 207 (n=8), OP (n=8) and HC (n=4)] (Fig. 2A, Supplementary Fig. 7 and 12). Cell clusters were derived using 208 Phenograph and annotation was performed using a combination of expression heat map analyses and 209 expression density plots (Supplementary Fig. 7). Final annotation was refined with Pseudotime 210 analysis of selected groups of cell clusters, examination of distributions of the cell clusters in all 211 samples, and cross-checking with H&E and MiniCAD Design (MCD) images (generated by the Hyperion 212 imaging system) against known structural cell location and cell morphology (Supplementary Fig. 7). 213 This produced a final list of 37 identifiable cell clusters (26 immune cell types and 11 structural) (Fig. 214 2B-C). Expanded description of the annotated cells is provided in Supplementary Table 4. For clarity 215 of terminology, once the cell clusters were annotated, they were termed 'cell types' or 'cells' unless 216 there were more than two cell types in the annotation.

217

218 Compared with healthy lungs (without dividing into different histopathology states), monocytes were 219 the most abundant immune cells (Fig. 2B). Amongst the annotated cell types, five were found to co-220 express defining markers of different immune or structural cells, reflecting closely located or apposed 221 cell groups (Neutrophil and CD8 T cell, Monocyte and CD31<sup>+</sup> cells, Monocyte- PAI-1<sup>+</sup> cells, CD8 T cells 222 – PAI-1<sup>+</sup> cells and IFN- $\gamma^{hi}$  cells and RAGE<sup>+</sup> cells). We labelled these 'adjacent' (ADJ) cell types. Immunofluorescence staining confirmed presence of two different adjacent cells for the
 Neut\_CD8\_ADJ (immature neutrophil and CD8 T cells) (Fig. 2D, and Supplementary Fig. 7L).
 Mono\_CD31\_ADJ comprised both monocytes that were found adjacent to endothelial cells and CD31 expressing monocytes (Fig. 2E).

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228 Of note, the Neut\_CD8\_ADJ cells contained the most immature neutrophil cell type (CD71<sup>hi</sup> 229 neutrophils) coupled with CD45RO<sup>+</sup> CD107a<sup>-</sup>CD8 T cells (Fig. 2F). The cluster also had the highest 230 expression of Granzyme B (GZB), CD172a (SIRPA), IFN- $\beta$  and IFN- $\gamma$  (Fig. 2F, G-I). Within the cluster, the 231 GZB expression was found on the CD8 T cells, indicating these as cytotoxic CD8 T cells (Fig. 2I). The 232 monocyte subset in the Mono\_CD31\_ADJ cluster was the least differentiated (to macrophage) 233 monocyte subset; similar to the Mono\_1 cell type (Fig. 2D, Supplementary Fig. 7L).

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#### 235 High innate immune cell numbers found in all histopathology states

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237 We next sought to understand how immune cell abundance changed as the overall histology 238 progresses from injury to repair. Firstly, we observed that changes in numbers of structural and 239 relevant immune cells supported the temporal progression of histopathology states from inflammation 240 to damage and subsequent repair (Fig. 3A). There was a progressive increase in numbers of all subsets 241 of macrophages, fibroblasts, proliferating fibroblasts and myofibroblasts from ALV to DAD to OP, 242 consistent with transition from tissue injury to repair. Endothelial and proliferating endothelial cells, 243 proliferating bronchial epithelium and bronchial epithelium also increased progressively. Changes in 244 abundance of macrophages over the three histopathology states reflected accumulation of 245 macrophages as monocytes differentiate into macrophages with progression of disease.

246

247 Across the three histopathology states, we found high numbers of classical monocytes, immature 248 neutrophils, and some subsets of MAIT, CD4 and CD8 T cells. The most significant progressive increase 249 in numbers across the histopathological states (compared to healthy lungs) was observed for CD8 T 250 cell subsets and CD8 containing ADJ cell clusters, and CD107a<sup>+</sup> CD4 T cells (Fig. 3B-D) (see 251 Supplementary Table 4 for expanded phenotype description of immune cell types). Neut\_CD8\_ADJ 252 cluster was increased from the earliest histopathology state and remained high in all states. Apart from 253 IFN- $\gamma^{lo}$  MAIT cells, there were only small numbers of MAIT and NK cell subsets (Fig. 3C). Cycling (Ki67<sup>+</sup>) 254 monocytes were not found in the lungs.

Overall, innate cell numbers in the infiltrate did not decline despite disease progression and was accompanied by increasing numbers of CD8 T cells [even though viral protein was absent in OP (repair) samples]. Some immune correlates of severity in the blood observed in other studies (cycling monocytes, NK cells, and activated MAIT cells) were not found in significant numbers in the lungs.

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#### 261 Distinct spatial organisation found between immune and structural cells

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To determine if the cells showed spatial association and organisation amongst themselves, we employed spatial statistical algorithms (Fig. 1A and Supplementary Fig. 1) to (a) understand which immune cells were found co-located with injured structural cells, (b) explore how immune cells organise themselves amongst themselves, and (c) for the immune cells implicated in severe disease from COMBAT (monocyte, megakaryocyte, MAIT, CD4, CD8 and neutrophil subsets), if these were colocated or physically interacting with other immune or structural cells

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In total, we found 3888 non-replicate pairs of cell types (mono1:mono1 and CD15<sup>hi</sup> iNeut:CD15<sup>hi</sup> iNeut 270 271 were examples of pairs of identical cell types, and filtered out) in the three histopathological states 272 (ALV, DAD and OP). Using our three-step spatial analysis, 357 pairs of cell types were identified as 273 statistically correlated in the QCM analysis (FDR <0.05). These cell pairs were submitted for cross- PCF 274 analysis, with one cell type in the pair defined as the 'anchor cell' -the cell against which statistically 275 significant connections were quantified. By pre-analysis consensus, pairs of cell types with borderline 276 statistical significance i.e. FDR values between 0.05 and 0.10 were also submitted to prevent loss of 277 biologically relevant data from hard mathematical cut-off. The resulting co-located cell pairs were 278 divided into 'structure: immune' pairs (structural cells were designated the 'anchor' cell type) (n=33) 279 and 'immune: immune' pairs (one cell type in one of the duplicate pairs was designated the anchor 280 cell type; e.g. for the CD107a<sup>+</sup>CD8:mono1 pair and mono1: CD107a<sup>+</sup>CD8 pair; CD107<sup>+</sup>CD8 in the former 281 pair was made the anchor cell, and the latter pair was excluded) (n=117) (Fig. 4A). 'Structure' cells of 282 interest were the key structural cells that were known to be inflamed or damaged in COVID-19 283 pneumonitis – endothelium ('Endothelium' and 'proliferating endothelium') and larger blood vessels 284 ('blood vessels'), alveolar epithelial cells ('proliferating alveolar epithelium') and bronchial epithelial 285 cells ('HLA DR<sup>hi</sup> bronchial epithelium' 'HLA DR<sup>lo</sup> bronchial epithelium' and 'bronchial epithelium'). We 286 were particularly interested in 'proliferating alveolar epithelium' as their markers and location in the 287 lung sections suggest they were likely the type II alveolar epithelial cells, the purported progenitors 288 (or stem cells) of alveolar epithelium (Supplementary Fig. 7J and K). The ability of these cells to differentiate to type 1 alveolar epithelium is critical to normal repair and alveolar regeneration after
 viral induced damage <sup>30-32</sup>.

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292 Amongst the immune cells, the strongest co-location, depicted by g(r=20)>2 [i.e. >2 times more cells 293 of type B observed at 20 µm from cells of type A (anchor cell) than expected under complete spatial 294 randomness], was observed for pairs of immune cell types that belonged to the same immune 295 phenotype, e.g. Mac1 and Mac2 (macrophages), and the CD4 and CD8 T cell types (Fig. 4B). This was 296 expected biologically and provided a degree of validation for the mathematical analysis. For example, 297 close association between helper CD4 T cells (IFN-γ+ CD4 T cells) and cytotoxic CD8 T cells (CD107a+ 298 CD8 T cells) is expected as the former plays critical roles in aiding the latter's anti-viral activities. 299 However it is notable that this close physical relationship persists in OP, despite lack of viral protein at 300 this stage of the disease (Supplementary Fig. 9).

301

These results signify presence of specific spatial organisation for several immune and structural cells despite appearance of disorder in tissue. The strongest co-location between all cells was found between CD4 and CD8 T cell subsets, particularly active effector memory CD4 T cells (IFN- $\gamma^{+}$  CD4 T cells) and cytotoxic CD8 T cells (CD107a<sup>+</sup> CD8 T cells), which did not lessen with progression to repair, and despite absence of viral proteins.

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## Immature neutrophil-CD8 T clusters are co-located with proliferating alveolar epithelium in regions with maximal alveolar damage

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311 For the significantly co-located pairs of cells, we next questioned which immune cells were found co-312 located with injured structural cells. To provide a composite view of the multiple output from our 313 spatial analysis, we generated a 'spatial connectivity plot' to show all cell types that were statistically 314 co-located with a designated 'anchor cell type'. Each spatial connectivity plot displayed the strength 315 of co-location [g(r=20)] and the average count for the immune cell types in the histopathology state 316 (Fig. 5A, B). The proportions of co-locating cell types which were in direct contact with the anchor cell 317 type were calculated with the ACN analysis (see Methods) and shown in the accompanying histograms 318 (Fig. 5C and D).

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320 Our main structural cell types of interest were the Ki67<sup>+</sup> proliferating alveolar epithelial cell and 321 endothelial cells. Designating proliferating alveolar epithelium as the anchor cell, we found CD15<sup>hi</sup> 322 iNeut, Mono\_CD31\_ADJ and Neut\_CD8\_ADJ to be significantly co-located with proliferating alveolar epithelium in DAD (Fig. 5A, B) [g(r=20)>1]. Of these cells, proliferating alveolar epithelium was most in contact with Mono\_CD31\_ADJ (average of 17.6% of proliferating alveolar epithelial cells in DAD) and Neut\_CD8\_ADJ (8.9% of proliferating alveolar epithelial cells in DAD) (Fig. 5C). There was also a small number of IFN- $\gamma^{hi}$ \_RAGE\_ADJ cells found co-located with proliferating alveolar epithelium in all histopathology states, which could be resident alveolar macrophages found along alveolar epithelium. 328

For endothelial cells (which encompassed the smaller capillaries and the larger blood vessels in the lungs), the co-locating cell types with highest g(r=20) in DAD were Mono\_CD31\_ADJ (2.1) and Mono\_PAI-1\_ADJ (1.6) clusters (Fig. 5B,F). ACN analysis showed more of the endothelial cells were physically in contact with the Mono\_PAI-1\_ADJ cluster (21.2%) than Mono\_CD31\_ADJ (16.5%) in DAD (Fig. 5D). Mono\_CD31\_ADJ cells showed significant spatial association with endothelial cells across all histopathology states.

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Next, we designed a 'radial connectivity map' to provide an overview of all immune cells that were significantly co-located with all structural cells and their corresponding histopathology states (Fig. 5G). Using this map, and focusing on proliferating alveolar epithelium and endothelial cells, we observed that while the monocytes (and their subsets and ADJ clusters) were mainly found co-located with both alveolar epithelium and endothelial cells, immature neutrophils were found predominantly with proliferating alveolar epithelium. We also observed that besides proliferating alveolar epithelium, the Neut\_CD8\_ADJ cluster was not found with any other structural cell types.

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Finally, we developed a topographical correlation map (TCM) (Methods, Supplementary Fig. 15) to visualise how the spatial correlation between Neut\_CD8\_ADJ and proliferating alveolar epithelium changed across an ROI (Fig. 5H). We observed marked heterogeneity in the strength of correlation for this pair of cell types across the tissue.

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One other cell type of interest was the megakaryocyte. These CD34<sup>-</sup> platelet precursors, a product of emergency myelopoiesis, were the most abundant immune correlate in the blood in the COMBAT study <sup>6</sup>. Examining their spatial connections with our two structural cells of interest, we observed that megakaryocytes were associated with endothelium in DAD (Fig. 5G).

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Drawing these data together, our spatial analysis identified Neut\_CD8\_ADJ and Mono\_CD31\_ADJ clusters as key spatial correlates with proliferating alveolar epithelium in DAD. A visual exemplar of this co-location of Neut\_CD8\_ADJ and alveolar epithelium is shown in Fig. 51. Mono\_CD31\_ADJ and 357 Mono PAI-1 ADJ were the strongest spatial correlates with endothelial cells, the former was the case 358 across all states. No immature neutrophils (alone or in an ADJ cluster with CD8 T cells) were found 359 with endothelial cells in any histopathology states. It is noteworthy that there was no significant co-360 location between any immune cells and the larger blood vessels; nor between CD107a<sup>+</sup> CD8 T cells 361 and IFN- $\gamma^{+}$  CD4 T cells with proliferating alveolar epithelium or endothelial cells despite relatively high 362 abundance in the tissue. In addition, despite a correlation with disease severity in the blood, NK and 363 MAIT cells did not co-locate with any structural cells. Further, even though macrophage subsets were 364 the most abundant cells in lungs, there was also no statistically significant co-location between these 365 cells and damaged structural cells. 366

All data, the spatial connectivity plot, radial connectivity map, and topographical correlation map
functions are available as open resources on MDV (<u>https://mdv.molbiol.ox.ac.uk/</u>, Supplementary Fig.
10, Methods).

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#### 371 Immature neutrophils have a spatial predilection for CD8 T cells

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We next examined how immune cells connected to other immune cells by interrogating the 91 pairs of immune cells with g(r=20)>1 across the three histopathology states (Fig. 6A-C).

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We observed that as single entities (as opposed to those found within ADJ clusters), immature neutrophils only co-located with CD8 T cells or CD8-ADJ clusters (Fig. 6A), regardless of histopathology state. However, immature neutrophils within the Neut\_CD8\_ADJ cluster, co-localised with Mono\_CD31\_ADJ clusters in DAD and other monocyte subsets in OP (Fig. 6A and D).

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Therefore, in DAD, proliferating alveolar epithelium not only co-located with Neut\_CD8\_ADJ, but also with a further network of co-locating immune cell types linked to the Neut-CD8\_ADJ cluster, forming a super network of Neut\_CD8\_ADJ and Mono\_CD31\_ADJ clusters around the proliferating alveolar epithelial cells. This can be seen in the ACN analysis (Fig. 6F) and an MCD image view of the cells in the tissue (Fig. 6G).

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In contrast to neutrophils, there was a less restricted repertoire of co-locating cell partners for
 monocytes. Monocyte subsets and ADJ clusters were found co-located with NK, MAIT, CD4 and CD8 T
 cell subsets (Fig. 6B-C). Notably, megakaryocytes were found uniquely associated with
 Mono\_CD31\_ADJ in DAD (Fig. 6E).

392 Our analyses showed that there were distinct organisations amongst immune cells in COVID-19 lungs, 393 with specific predilection of immature neutrophil for CD8 T cells, and upon connection (as the 394 neutrophil\_CD8\_ADJ cluster), a further connection with Mono\_CD31\_ADJ cluster was formed, 395 resulting in a network of Neut CD8 ADJ and Mono CD31 ADJ, linked to proliferating alveolar 396 epithelium in diffuse alveolar damage. These were then linked to megakaryocytes via the latter cell 397 type's connection with Mono CD31 ADJ cluster in DAD. Thus, a spatial network of immature 398 neutrophils, CD8 T cells, classical monocytes and megakaryocyte form a connected web of cells 399 juxtaposed against proliferating alveolar epithelial cells and alveolar capillaries in DAD.

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### 402 Projection of the circulating source of lung CD8 T cells, monocytes and immature neutrophils

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Finally, we returned to our COMBAT data<sup>6</sup> to explore if we can identify the circulating source of the monocytes, CD8 T cells and neutrophils found in the lungs. Using *scmap*, a method which enables label projection by calculating the similarity between cells profiled by two separate studies <sup>33</sup>, we examined the phenotypic similarity between monocytes and CD8 T cells in the lungs [this study (COSMIC)] and blood (COMBAT study). For COMBAT, we used the CYTOF dataset from neutrophil-depleted whole blood ( Supplementary Fig. 3 in COMBAT)<sup>6</sup>.

410

Both lung CD107a<sup>-</sup> CD8 and CD107a<sup>+</sup> CD8 matched to blood 'GZB<sup>neg</sup> CD8 T cells' in COMBAT (Fig. 7A).
Lung IFN-γ+ CD4 T cells matched to COMBAT's 'activated CD4 T cells' subset (which contained CD27<sup>-</sup>
and CD27<sup>+</sup> CD4 T cells). All monocyte subsets in the lung [including Mono\_CD31\_ADJ, Mono\_PAI1\_ADJ (but not Mono3)], and all macrophage subsets showed high Jaccard similarity index with HLA
DR<sup>hi</sup> classical monocytes in the blood (Fig. 7B).

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We next interrogated the markers for these two COMBAT cell types (GZB<sup>neg</sup> CD8 T cells and HLA DR<sup>hi</sup> classical monocytes) (data found in Supplementary Data 3 in COMBAT). We observed that compared to healthy and disease controls, GZB<sup>neg</sup> CD8 T cells expressed markers of exhaustion and were KLRG1<sup>+</sup> compared to other CD8 T cells. HLA DR<sup>hi</sup> classical monocytes showed high expression of CLA. Both GZB<sup>neg</sup> CD8 T cells and HLA DR<sup>hi</sup> classical monocytes were unique amongst CD8 T cell and monocyte subsets in showing lower abundance in COVID-19 patients compared to healthy volunteers<sup>6</sup>, raising the possibility that these were the subsets that have trafficked to the lungs. This

424 is not unprecedented given previous findings in lungs which showed sparse antigen-specific T cells in

425 blood of severe influenza patients but 8 times higher in matched blood-lung samples <sup>34</sup>.

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427 For neutrophil comparisons between lungs (COSMIC) and blood (COMBAT), we obtained stored whole 428 blood samples and stained these with a 42-marker CYTOF panel (Supplementary Table 5). 8 429 subclusters of neutrophils were evident from dimensionality reduction (UMAP) and unsupervised 430 clustering, and annotated according to maturity – from pro-neutrophil to mature neutrophils (Fig. 7C-431 D). Compared to the lung neutrophils, 'immature neutrophil 2' in the blood (which expressed the 432 highest level of CD172a amongst the immature CD10<sup>-</sup> neutrophil subsets), most closely matched the 433 neutrophil subset in Neut CD8 ADJ (Fig. 2F). Notably, the abundance of 'immature neutrophil 2' 434 correlated positively with severity of disease (Fig. 7E).

435

These findings showed that the lung CD8 T cell subsets matched most closely to a GZB<sup>neg</sup> KLRG1<sup>+</sup> CD8 T cell subset in the blood, which also expressed a T cell exhaustion signature. This suggests that this blood CD8 T cell subset is a likely source for the GZB<sup>+</sup> CD8 T cells found in the Neut\_CD8\_ADJ cluster; and that within this cluster, CD8 T cells expressed GZB, possibly with exposure to IFN- $\beta^{35}$ . On the other hand, blood CD172a<sup>hi</sup> immature neutrophil subset is the likely source for the immature neutrophils in the lungs, including that found in the Neut\_CD8\_ADJ cluster.

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#### 444 Discussion

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446 In this paper, we deconvoluted a highly disordered immune and structural landscape to provide 447 accurate annotations and abundance metrics for the cellular landscape and then leveraged 448 mathematical techniques to describe co – location and cell contact-based network construction. Our 449 mathematical tools encompassed a range of spatial statistics and methods from network science; 450 some transposed from ecology <sup>36-38</sup>. The pipeline uncovered a hitherto undescribed physical 451 partnership between immature neutrophils and CD8 T cells in COVID-19 lungs linked to proliferating 452 alveolar epithelium in areas with diffuse alveolar damage. This further connected with classical 453 monocytes and megakaryocyte around endothelial cells, forming a super pro-inflammatory network 454 across the alveolar bed in DAD. The observations on neutrophils are especially significant since 455 relatively little is understood of the role of neutrophils in the lungs of patients with COVID-19 due to poor detection with transcriptomic methods <sup>17,39</sup>. 456

458 Our study did not elucidate how neutrophil-CD8 clustering might contribute to disease pathogenesis. 459 However, evidence from other diseases provide some insight. Neutrophils and CD8 T cells aggregation 460 in colorectal cancer and graft vs host disease have been shown to enhance T-cell receptor-triggered activation of CD8<sup>+</sup> T cells <sup>40</sup> causing neutrophil-mediated tissue damage by the release of reactive 461 462 oxygen species <sup>41</sup>. Neutrophils can also act as antigen presenting cell which cross present antigen to 463 CD8 T cells, further enhancing activation <sup>42,43</sup>. CD8 T cells with a similar effector memory and GZB<sup>+</sup> 464 profile as that found in the Neut CD8 ADJ cluster have also been implicated in immunopathology of 465 COVID-19 in other organs. Imaging mass cytometry studies in COVID-19 brain tissue showed intriguing 466 spatial associations with microglia, which also sustained immune activation and neuroinflammation 467 44

468

469 The presence of viral antigen could be the trigger for these foci of immature neutrophils and CD8 T 470 cells, possibly initiated by recognition of viral antigen by CD8 T cells. However, we note abundant 471 Neut CD8 ADJ cluster in the OP state (Fig. 3B) where there were no viral proteins or RNA. One 472 explanation is that these CD8 T cells were self-proliferating, as suggested by Liao's study using single 473 cell RNA sequencing of lung-lavaged cells in COVID-19 patients <sup>45</sup>. Supporting this, Neut CD8 ADJ 474 cluster showed the highest Ki67 expression (Fig. 2F), with MCD imaging isolating this expression to 475 CD8 T cells (Fig. 2I). Organising pneumonia is not a natural sequela of all viral infection or alveolar 476 inflammation. Indeed, many patients who do well do not progress to consolidation on computed 477 tomographic (CT) scans. Thus, a potential deleterious effect of these foci of inflammation could be the 478 obliteration of regenerative potential in type II alveolar epithelial cells, the purported stem cells for 479 the alveolar unit <sup>46</sup>, and development of organising pneumonia (OP).

480

481 Another cluster highlighted by our analyses was the Mono CD31 ADJ cluster, which was spatially 482 associated with Neut CD8 ADJ cluster, and with proliferating alveolar epithelial cells. Proliferating 483 alveolar epithelial cells are the nominal stem cells for the alveoli and key to replenishment of type 1 484 alveolar epithelial cells. Its health, and ability to function optimally, is a key requirement for repair of 485 infected and damaged alveoli. A consequence could be that the production of type I IFN, [and other 486 monocyte-specific cytokines like IL-6 and TNF-  $\alpha$  (as reviewed by, <sup>47,48</sup>], combined to impact on 487 regeneration of alveolar epithelium. It is also possible that type I IFN production from these monocytes 488 causes upregulation of ACE2, thereby sustaining viral entry and alveolar epithelial damage<sup>49</sup>. This 489 agrees with observation from transcriptomic studies of the lungs where type II alveolar epithelium 490 were found in an inflammation-associated intermediate state rather than progressing via normal 491 regeneration to type I alveolar epithelium <sup>13,15,17</sup>.

492 493

494 The tight association between a large number of monocytes and endothelial cells in all histopathology 495 states could result in excess inflammation and also predispose to small vessel thrombosis, particularly 496 with further presence of megakaryocytes at the point of maximal injury (DAD) (Fig. 5B). Single cell 497 transcriptomic analyses in COVID lungs have demonstrated upregulation of endothelial-damage 498 markers, including VWF, ICAM1 and VCAM1, and transcriptional programs suggesting altered vessel 499 wall integrity and widespread activation of coagulation pathway associated genes in endothelial 500 cells.<sup>13,16,50</sup>. In addition, autopsy studies have shown high numbers of megakaryocytes and platelet 501 rich thrombi in the lungs with COVID-19 pneumonitis <sup>51</sup>.

502

503 Beyond these key messages, other findings clarified the importance of immune cell numbers and 504 phenotype in blood of patients with severe COVID-19. There was no significant spatial co-location 505 between activated NK cells and MAIT cells with any structural cells although the numbers for MAIT 506 cells were increased, in keeping with blood levels. With the ability to identify single cells of CD4 and 507 CD8 T cells, and quantify their abundance per mm<sup>2</sup> of lungs, we also showed definitively that levels 508 of CD4 and CD8 T cells were high in lung samples in contrast to studies which inferred their depletion 509 from gene expression profiles <sup>15</sup>. Immature cycling monocytes, one of the most striking observations 510 in the blood of patients with severe compared to mild COVID-19 disease<sup>6,8</sup>, were not found in lung 511 tissue. This suggests that immature monocytes are unlikely to be involved in tissue damage, and 512 unlike immature neutrophils, probably differentiated rapidly to mature monocytes and 513 macrophages.

514

515 Our findings refined our earlier work on a smaller subset of COVID-19 lungs (n=3) using targeted 516 transcriptomic analysis (GeoMx) in specified sections in the lungs linked to alveolar damage <sup>52</sup>. In that 517 work, we deconvoluted cells detected by gene expression profile using limited protein markers and 518 showed that CD8 T cells and macrophages with IFN- $\gamma$  signature correlated with areas of lungs with 519 alveolar damage. Interestingly, areas of severe damage exhibited consistent expression of IFNG-520 regulated chemokines such as CXCL9/10/11 that may promote CXCR3-mediated chemotaxis or 521 retention of CD8 T effector lymphocytes. Further to the findings from this paper, we performed 522 additional analyses to determine if we can provide a transcriptomic view of the immature neutrophils 523 and CD8 T cell cluster. This strengthened but did not reveal further findings (described in 524 Supplementary Fig. 11).

Another earlier work in the same lung samples showed significant presence of neutrophil extracellular traps (NETS) in the lung samples which correlated with areas of low CD8 T cell levels. Re-examining the number of NETS per lung section, we observed widespread presence with no significant difference between the three histopathology states (Supplementary Fig. 3C). As NETS production is a feature of mature rather than immature neutrophils <sup>20</sup>, one explanation is that there is a CD8-directed immature neutrophil localisation to proliferating alveolar epithelium, which is separate from the relatively less discriminate NETS expression by mature neutrophils.

533

The key limitation of our study is that it is an observation of association, albeit that there was clear comparison between histopathology characterisations of alveolitis, damage and repair. Thus, it is not possible to elucidate cause or effect. Further functional studies will strengthen the findings. Our cohort was also small though this was counterbalanced by uniquely fresh samples from lungs, with minimal effect of degradation due to the sampling methods at the point of death. Finally, our study was led by specific questions. To that end, the antibody panels, and analyses were targeted to those questions and cellular identities were constrained to that linked to the antibody panel.

541

542 We conclude that statistically rigorous analyses of spatial associations of immune and structural cells 543 in lungs of those with fatal COVID-19 identified an inflammatory nidus of immature neutrophils and 544 CD8 T cells with high immune activity and proliferating capabilities that were linked to alveolar 545 progenitor cells in areas with greatest alveolar damage. It establishes the importance of emergency 546 myelopoiesis in lung immune pathology, with potential roles for immature neutrophils and 547 megakaryocytes in alveolar damage, aberrant alveolar regeneration, and excess thrombogenesis. The 548 findings support the evaluation of therapeutics that target monocytes and immature neutrophils, 549 potentially earlier in disease to limit its impact on progression to widespread alveolar damage and 550 organising pneumonia. It also means that drugs that increase the longevity or survival of CD8 T cells 551 require further assessment given the potential contribution of CD8 T cells to lung damage.

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- 557 Methods

558 Table of antibodies and reagents used in imaging mass cytometry and immunofluorescence

All antibodies, their catalogue numbers, final dilutions, and source are documented in SupplementaryData 1.

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- 562

#### 2 Patients, samples, and ethical approvals

563

564 Lung samples were obtained from collaborators from the University of Navarra, Spain and comprised 565 those patients who died in hospital after admission with COVID-19. The only inclusion criteria were 566 (i) hospitalisation, (ii) evidence for COVID-19 pneumonitis, defined as presence of ground glass 567 changes +/- consolidation and peri bronchial shadowing in mid to peripheral distribution on thoracic 568 CT scan begore death, (iii) PCR+ results for nucleocapsid (N) and/or envelope protein I in lung or liver 569 tissue sample and (iv) negative bacterial culture from blood and lung within 3 days of death. The study 570 was approved by the Ethics Committee of the University of Navarra, Spain (Approval 2020.192). Tissue 571 collections were obtained with consent from a first-degree relative, following a protocol approved by 572 the ethics committee of the University of Navarra (Protocol 2020.192p); and stored under Spain's 573 Human Tissue Authority regulations. Samples were collected during the first wave of pandemic (2020) 574 via an intercostal space incision, using core biopsy methods (BioPince Full Core Biopsy Instrument kit) 575 immediately after death <sup>20,53</sup>. Tissues were immediately fixed in neutral buffered formalin for over 24 576 hours, and then paraffin-embedded. These samples were also shared with other collaborators and 577 studies carried out independently <sup>20,52</sup>.

578

579 Healthy lung controls were obtained from the Oxford Centre for Histopathology Research and the 580 Oxford Radcliffe Biobank based at the Oxford University NHS Hospitals Foundation Trust. Ethics 581 approval was received from Oxford A South-Central NHS REC (ref 19/SC/0173). The inclusion criteria 582 were that lung sections had to be obtained away from localised lung cancer site on lung imaging; they 583 had to have normal lung histopathology as agreed by two independent histopathologists, aged 584 between 50-90y and had no concomitant lung diseases. Altogether 8 such patients were identified, 585 their lung sections stained with H & E and two representative patients selected to proceed to IMC 586 staining. H & E stained sections are shown in Supplementary Fig. 4.

587

588 We have considered sex balance in selection of samples. There are 5 females and 7 males in our 589 cohort. Patients and relatives were not financially compensated.

- 590
- 591 RNA extraction and quantitative RT-PCR for viral genes
- 592

593 RNA extraction from biopsies was performed using the QIAamp Viral RNA Mini Kit (Qiagen) and the 594 identification of SARS-CoV-2 transcripts encoding nucleocapsid (N) and an envelope protein I was 595 performed using a commercial kit (SARS-CoV-2 Real Time PCR Kit, Vircell), both according to 596 manufacturer recommendations, at the Microbiology Laboratory of the Clinica Universidad de 597 Navarra (ref). Samples with amplification of both targets with Ct values below 35 were considered 598 positive for SARS-COV-2. Ct threshold was selected based on comparison between Ct values and 599 presence of viral DNA on nasopharyngeal-swab standards.

600

#### 601 SARS-CoV-2 Nucleocapsid protein staining

602

503 Slides were deparaffinised and heat-induced epitope retrieval were performed on the Leica BOND-604 RXm using BOND Epitope Retrieval Solution 2 (ER2, pH 9.0) for 30 minutes at 95°C. Staining was 605 conducted with the Bond Polymer Refine Detection kit, a rabbit anti-SARS-CoV-2 nucleocapsid 606 antibody (Sinobiological; clone: #001; dilution: 1:5000) and counterstained with haematoxylin.

607

#### 608 Region of interest (ROI) selection

609

610 H&E stained sections were examined by two senior pathologists independently and a pulmonologist 611 and data compiled with consensus at the third iteration. ROIs were selected based on size (2x 2mm 612 squares or equivalent surface areas) to represent the dominant histopathology findings for the 613 section. Slides were imaged on AxioScan Z1 slide scanner [Zeiss] and viewed using QuPath <sup>54</sup>

614

#### 615 Imaging mass cytometry (IMC) staining

616

617 Sequential 6µm thick FFPE lung tissue section slides were incubated for 2 hours at 60°C on a slide 618 warmer, dewaxed twice in Histo-clear II (National Diagnostics) for 10 minutes before rehydration 619 through serial alcohols; 100%, 100%, 95%, 70% ethanol and MilliQ water. Slides were then incubated 620 for 30 minutes at 96°C in EDTA Target Retrieval Solution, pH 9 (Agilent) and cooled to 70°C before 621 washing twice in MilliQ water. Slides were blocked in 3% BSA solution in Maxpar PBS (Standard 622 BioTools; previously Fluidigm) for 45min. Sections were then stained with metal-conjugated 623 antibodies in Maxpar PBS containing 0.5% BSA overnight. Antibodies conjugated in house were 624 conjugated with MaxPar X8 antibody labelling kits (Standard BioTools) or Lightning-Link kits (Abcam) 625 according to manufacturer's instructions. Slides were washed in 0.2% Triton X-100 then twice in 626 Maxpar PBS. Intercalator-Ir (Standard BioTools) diluted in Maxpar PBS was used to stain DNA (30min),

628

627 slides were washed in MilliQ water then air dried.

Ablation of the relevant regions of interest (ROIs) was carried out on Standard BioTools Hyperion
 Imaging System using CyTOF7 Software v7.0 (Standard BioTools) and visualized using MCD Viewer
 (Standard BioTools). Images were processed for publication using FIJI <sup>55</sup> to de-speckle and sharpen
 the images.

- 633
- 634 Antibody validation and optimization
- 635

636 Antibody clones were selected which had previously been published and validated in IMC studies as 637 well as antibodies frequently utilized for immunofluorescence or immunohistochemistry studies with 638 FFPE tissues. Staining validation for IMC markers was performed in healthy control lung and tonsil as 639 well as in some COVID-19 infected lung (Supplementary Fig. 5,6 and 12). During optimisation, we 640 checked that (i) mutually exclusive expression pattern were found in key immune and structural 641 lineage markers i.e. CD68, Epcam, CD3 and CD19 (ii) markers showed appropriate subcellular location 642 expression i.e. transcription factors Foxp3 and Ki67 were nuclear, whereas CD68 expression was 643 cytoplasmic and cell membrane. (iii) structural cell identities defined by IMC lineage marker expression 644 are compatible with cell morphology and location in H&E. Adjacent H&E-stained slides and structural 645 markers expression was examined e.g.  $\alpha$ -SMA expression around vessels and bronchi, EpCAM 646 expression on bronchial and alveolar epithelial cells. (iv) Non-biological sense expression e.g. CD4 and 647 CD8 co-expression and biologically expected and coherent co-expression patterns eg. cells expressing 648 CD45, CD3, CD8 and CD45RO were examined (v.) Expression for the following key markers was 649 validated by immunofluorescence staining in adjacent slides – CD4, CD8, CD14, CD15, CD31, CD172a, 650 CD206, ProSPC, PAI-1, Epcam and Ki67.

651

Antibody clones that did not perform well i.e. those with weak signal, high background, or nonspecific
 staining were discarded. Antibody titration was performed to maximise signal to noise ratio in both
 lung and tonsil tissues and panels were designed to minimise the already low levels of signal spill over
 see in IMC [less than 1-5%] <sup>56</sup>.

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#### 660 Immunofluorescence

661

662 Paraffin-embedded human lung tissue sections were deparaffinized and each section was pre-treated 663 using heat-mediated antigen epitope retrieval with sodium citrate buffer (pH 6) for 20 minutes. Then 664 sections were blocked in 10% normal goat serum (Thermo Fischer Scientific, 50062Z) for 20 minutes 665 and then incubated with CD14 antibody 1:100 dilution (Abcam, AB183322), CD15 antibody 1:200 666 dilution (Cell signalling Technology, 4744S), CD31 Antibody 1:100 dilution (LS Bio, LS-B15507-LSP), CD8 667 Antibody 1:100 dilution(Cell signalling Technology, 90257SF), CD172a, Anti- SIRP-Alpha Antibody 668 1:100 dilution (Abcam AB19149), Pro-Surfactant Protein C Antibody 1:100 dilution (Abcam AB90716), 669 overnight at 4°C. Each section is washed three times in TBS-T (0.1% Tween) and stained with Alexa 670 Fluor 568 or 647 conjugated Goat anti Rabbit IgG or Alexa Fluor 488 or 568 conjugated goat anti-671 mouse IgM secondary antibody or Alexa Fluor 488, 568 or 647 conjugated goat anti-mouse IgG1 for 672 30 minutes and washed three times in TBS-T (0.1% Tween) and mounted with Prolong platinum 673 antifade Mountant with DAPI (Fischer Scientific) and the section slides were imaged using a Nikon Ti2 674 microscope (Nikon Instruments, Japan) attached to an Andor Dragonfly 200 spinning disk confocal 675 microscope (Oxford Instruments, Belfast).

- 676
- 677 Imaging of Fluorescent labeled Tissue Sections
- 678

679 Slides were imaged using a Nikon Ti2-E microscope (Nikon Instruments, Japan) attached to an Andor 680 Dragonfly 200 spinning disk confocal unit (Oxford Instruments, Belfast). Using Andor Fusion software, 681 the microscope was configured for DAPI (Excitation 405 nm: Emission 450/50 nm), GFP (Excitation 488 682 nm: Emission 525/50 nm), Red (Excitation 561 nm: Emission 600/50 nm) and Far Red (Excitation 647 683 nm: Emission 700/75 nm). A 10x 0.45 NA objective was initially selected to provide an overview of the 684 entire area of the tissue section. Relevant areas (or the whole section) were then selected using the 685 software for higher resolution scanning, utilizing either a Nikon Plan Fluor 40x 1.3 NA oil objective with 686 1 um z-slice sectioning or a Nikon Plan Apo Lambda 100x 1.45 NA oil objective with 0.13 um z-slice 687 sectioning, this ensured that the whole thickness of the tissue would be imaged. Images were saved 688 on a computer for further processing using custom Fiji/Image J macros <sup>55</sup>.

689

## Targeted transcriptomic analysis of specific areas of interest with matched IMC staining andanalyses

692

693 We extracted the RNA sequence data from AOIs (n=46) in three COVID lung sections as described in 694 our previous paper (Cross, A.R. et al 2022) and organised these into enhanced histopathology 695 classification as described in this paper - ALV, DAD and OP. We then compiled the differential 696 expressed gene list between the three states (using DESeq2) and performed a pathway analysis using 697 Reactome <sup>57</sup> (Supplementary Fig. 11). Here, we found upregulation of genes associated with 698 neutrophil activation when comparing DAD to OP and ALV as observed in Cross A.R. et al. In particular, 699 S100A8 (highly expressed in neutrophils and a feature of degranulation) and CXCL10 (chemokine 700 related to neutrophils trafficking) were highly upregulated, supporting trafficking of neutrophil to the 701 tissue at the DAD phase<sup>58</sup>. High expression of CXCL9 a key chemokine in T cell extravasation into tissue 702 supports finding of T cells (e.g. CD8 T cells) in these AOIs.

- 703 704
- 705 Data analysis

#### 706 Software and algorithms

#### All software and algorithms used are documented in Table 1.

708

#### 709 The Spatial Omics Oxford (SpOOx) Analysis Pipeline

710

711 The SpOOx pipeline is a computational framework that brings together the methods we have used to 712 derive final spatial interpretation for the COVID-19 lung sections. It incorporates a suite of Python and 713 R based command line tools which may be run individually or as a semi-automated pipeline. We have 714 implemented SpOOx using the Ruffus framework <sup>59</sup>. Ruffus allows encapsulation of the workflow and 715 parameters to enable reproducibility, transparency and code reuse. All steps discussed in the Methods 716 are encapsulated in the SpOOx pipeline and example commands to achieve the step are shown below. 717 An overview of the pipeline can be found in Fig. 1a and Supplementary Fig. 1. Full detailed 718 documentation and a tutorial are included on the SpOOx GitHub page (https://github.com/Taylor-719 <u>CCB-Group/SpOOx</u>). SpOOx produces a series of output directories and files that may be uploaded to 720 the Multi-Dimensional Viewer (MDV) software (see below). MDV has been developed based on the 721 Multi Locus View <sup>60</sup> framework and has been heavily modified and extended to allow visualisation and 722 analysis of large multidimensional data sets, images and the resulting spatial statistics. The code to 723 upload data to MDV is available on GitHub at <u>https://github.com/Taylor-CCB-Group/MDV</u>. Both the 724 SpOOx and MDV are open source under the GPL 3.0 license with these links – SpOOx is available for 725 install at https://github.com/Taylor-CCB-Group/SpOOx and MDV at https://github.com/Taylor-CCB-726 Group/MDV. The project data analysis is available online within MDV at 727 https://mdv.molbiol.ox.ac.uk/projects/hyperion/6567.

729 *Conversion of MCD files to TIFF.* MCD files were checked for problems with ablation or staining 730 using the MCD viewer (provided by Standard BioTools). Once these initial checks were 731 completed, the images were converted to OME-TIFF format for segmentation.

732

Commands: python hyperion\_pipeline.py make mcd\_to\_tiff and python hyperion\_pipeline.py make
 tiff\_to\_histocat

735

736 Segmentation and cell mask generation Cell segmentation was performed with the Mesmer library 737 in DeepCell <sup>61</sup>, Nuclear markers (DNA1 and DNA3) and cytoplasmic markers (a-SMA, CCR2, CCR6, 738 CD107a, CD10, CD114, CD115, CD14, CD15, CD16, CD172a, CD31, CD3, CD45, CD45RO, CD4, CD71, 739 CD8a, Collagen1, DAP12, EpCAM, GZB, HLA DR, IFN-β, IFN-γ, PAI1, PanCK, PF4 and RAGE) were 740 extracted to TIFF files and Z projected to single channel nuclear and cytoplasmic single TIFF images ( 741 Supplementary Fig. 13). These images were contrast adjusted (--contrast 5) and passed to the Mesmer 742 library (pixel size adjusted to 1 micron) as nuclear and cytoplasm channels. From these, cell 743 segmentation masks were generated for each ROI.

- 744
- 745 *Command: python hyperion\_pipeline.py make deepcell*
- 746

747

Extraction of signal intensities for each cell. The intensity of each marker within each labelled cell was extracted from the data using the segmentation masks using the mean arcsinh-transformed (with – cofactor 5) pixel intensity for each. The data were recorded as a table, each row representing a cell with a unique id for the ROI). Shape features such as area, perimeter, eccentricity, and centroid were also extracted from the masks. All cells were then filtered using a cell area greater than 50 µm and less than 300 µm to exclude poorly segmented cells and cell debris. Further QC was performed within MDV by plotting the distribution of marker intensity across each ROI.

755

756 Command: python hyperion\_pipeline.py make signal\_extraction

757

Dimensionality reduction and cluster analysis. For all downstream analysis the intensity values were arcsinh transformed with a cofactor 5. Clustering was performed using the Phenograph algorithm <sup>62</sup> through the implementation of the Rphenograph R package (version 0.99.1) with parameter k=30. Using MDV, the clusters were first visualised using interactive UMAP scatter plots and heatmaps (showing the median marker intensities per cluster) then manually annotated to define the cell 763 phenotypes at the cell level. The clustering was performed at two levels: a sample level (on the 764 trimmed [q=0.001] and scaled values) and per condition after having integrated the data with 765 Harmony (version 1.0)<sup>63</sup>, using the default parameters with the option do pca = TRUE. The integration 766 of the data was performed per condition to remove variation from different patients and to better 767 define common populations of cells. The annotations before and after integration were compared to 768 ensure that no biologically meaningful populations were missed when integrating the data. The 769 heatmaps, PCA and UMAP plots were done using the functions from the CATALYST R package (version 770 1.16.0).

- 771
- 112

#### 772 Command: python hyperion\_pipeline.py make phenoharmonycluster.

773

774 Annotation workflow. Cells were first examined for antibody staining and those cells that did not 775 show any antibody staining were filtered from further analysis. The remaining cells were grouped into 776 three mega-clusters termed Structural, Myeloid or Lymphocyte based on presence and/or absence of 777 CD45, EPCAM, PanCK, CD31,  $\alpha$ -SMA, CD56, V $\alpha$ 7.2, CD3, CD14, CD68, PF4 and CD15 expression. The 778 three mega-clusters were then re-clustered using protein markers selected on immunological basis 779 (Supplementary Fig. 7). The resultant final clusters were annotated using an integrated approach. In 780 the first step, we defined clusters using (i) heatmaps showing median marker expression (ii) expression 781 density histograms which allow better delineation of the range of marker expression, specifically 782 differentiating low and negative expression levels and (iii) cluster distribution plots which showed the 783 frequency of each cluster in different samples. Phenotypic similarity of clusters was interrogated via 784 UMAP and cluster dendrograms. To further define cluster identities, the spatial location of clusters 785 was visualised using cell centroid plots and mapped onto an adjacent H&E slide with the same ROI. 786 Based on these analyses, some clusters were excluded under the following criteria: a) clusters with 787 uniformly low/negative expression of markers, b) clusters only found in one sample, and c) Undefined 788 clusters (where the combination of markers did not amount to a subset which could be defined). These 789 clusters were not submitted for spatial analysis. Sub-clusters with very similar expression profiles were 790 merged and those which contained 2 or more clusters were annotated as such. A small number of 791 clusters demonstrated expression of markers normally associated with disparate cell populations (e.g. 792 Neutrophil\_CD8 adjacent), which can be attributed to closely apposed cell types. These adjacent cell 793 populations were validated via high resolution immunofluorescence microscopy. To aid final 794 annotation, we also performed Pseudotime inference for selected populations.

Final annotated clusters were then sense-checked against the MCD images by an independent investigator not involved in annotating the clusters, and some key clusters of interest were further examined by immunofluorescence staining with confocal microscopy.

799

Pseudotime analysis. The Pseudotime analysis was performed on the macrophage, monocytes and neutrophils populations (Supplementary Fig. 6). Their arcsinh transformed values were integrated using Harmony with the same parameters as in the main analysis, followed by dimensionality reduction using UMAP. Then the Pseudotime inference was performed by applying the Slingshot algorithm <sup>64</sup> to the UMAP dimensions using the default parameters and the above annotations as clusterLabels.

806

807 This analysis is not part of the SpOOx pipeline but code is available in GitHub.

808 Command: R slingshot.R <parameters>

809

Differential cell abundance analysis. Differential abundance analysis between conditions was performed using code from the diffcyt R package (version 1.8.8) with the option testDA\_edgeR. To account for the differences in area between the ablated samples, the area was used as a normalising factor. The dispersion was estimated using the option trend.method="none" and the negative binomial generalized log-linear model was used for the analysis (with the glmFit and glmLRT functions). The BH (Benjamini-Hochberg) method was used to adjust p-values for multiple testing.

816

817 Cell centroid maps. For each ROI, the cell centroids were plotted and coloured according to cell type 818 to produce a cell centroid map which forms the basis of subsequent analyses. These were overlaid 819 with ROI images in MDV so cell types may be located by colour.

820

#### 821 Spatial analyses

822

823 A suite of mathematical tools for spatial analyses is incorporated in SpOOx (see below under QCM,

- 824 cross-PCF and ACN). The following command runs all the spatial analysis methods in SpOOx:
- 825
- 826 Command: python hyperion\_pipeline.py make spatialstats
- 827

828 It is also possible to run each spatial function separately and to adjust parameters (see

829 <u>https://github.com/Taylor-CCB-Group/SpOOx/tree/main/src/spatialstats</u> for details). The command

830 line option that can be appended to the basic command above is stated after each method is 831 described.

832

**Quadrat Correlation Matrix (QCM).** The "Quadrat Correlation Matrix" (QCM) describes correlations between counts of different cell types within square quadrats with edge length  $100\mu m$  (resulting in between 100 and 400 quadrats per ROI), following an approach used by <sup>38</sup> to identify statistically significant co-occurrences (p < 0.05) and applied to multiplex images of cancer by <sup>65</sup>.

We construct the QCM by first generating a matrix  $\boldsymbol{O}$  whose entries  $O_{ij}$  record the number of cells of type *i* in quadrat *j*, for  $1 \le i \le n$  and  $1 \le j \le m$ , where *n* is the number of cell types in the ROI and *m* is the number of quadrats. We use  $\boldsymbol{O}$  to generate 1000 matrices  $N^1, ..., N^{1000}$  which form a distribution of "observations" in which the number of cells of each type and the number of cells in each quadrat are the same as in  $\boldsymbol{O}$ , but spatial correlations between cell types are removed by shuffling cell labels. Each matrix  $N^k$  is such that, for each *j*:

$$\sum_{i} N_{ij}^{k} = \sum_{i} O_{ij}, \tag{1}$$

843 and for each *i*:

$$\sum_{i} N_{ij}^{k} = \sum_{i} O_{ij},\tag{2}$$

We construct each matrix  $N^k$  as follows. We fix  $N^{k,0} = 0$ , and define rules which permute the entries of  $N^{k,s}$  to obtain a new matrix  $N^{k,s+1}$ . This is accomplished by selecting two rows (a,b) and two columns (c,d) of  $N^{k,s}$  at random. For some integer p sampled uniformly at random from the interval  $[0, \min(N_{bc}^{k,s}, N_{ad}^{k,s})]$ , we then fix:

$$N_{ac}^{k,s+1} = N_{ac}^{k,s} + p, (3)$$

$$N_{bc}^{k,s+1} = N_{bc}^{k,s} - p (4)$$

$$N_{bd}^{k,s+1} = N_{bd}^{k,s} + p (5)$$

848 and

$$N_{ad}^{k,s+1} = N_{ad}^{k,s} - p.$$
 (6)

849 This process is repeated for s = 0, 1, ... 10,000 to ensure that the final matrix  $N^k = N^{k,10000}$  is well 850 shuffled. 851

Partial correlation matrices  $C_0$  and  $C_{N^1} \dots C_{N^{1000}}$  are then calculated for O and  $N^1, \dots, N^{1000}$ respectively. Standard effect sizes (SES) are determined by rescaling the partial correlations in  $C_0$  by the element-wise mean  $\mu$  and standard deviation  $\sigma$  of the  $C_{N^k}$ , such that

$$SES_{ij} = (\boldsymbol{C}_{O_{ij}} - \mu \left[ \boldsymbol{C}_{N^k} \right]_{ij}) / (\sigma \left[ \boldsymbol{C}_{N^k} \right]_{ij}).$$
(7)

855

Non-significant associations are identified by calculating a 2-tailed p-value for each pair of cell types and applying a Benjamini-Hochberg correction, with false discovery rate FDR = 0.05. Non-significant entries of SES are set to 0 in order to generate the QCM, a cell association matrix whose non-zero entries identify standardised effect sizes of pairs of cell types that are statistically significantly correlated within the ROI.

861

The average QCM across *Q* ROIs is obtained by concatenating the relevant observation matrices. Denoting by  $\boldsymbol{O}_q$  the observation matrix from *ROI q*, we concatenate  $\boldsymbol{O}_1, ..., \boldsymbol{O}_Q$  to form a combined observation matrix  $\boldsymbol{O} = (\boldsymbol{O}_1 \ \boldsymbol{O}_2 \ ... \ \boldsymbol{O}_Q)$ , an  $(n \times (m_1 + m_2 + ... + m_Q))$  matrix, where  $m_q$  denotes the number of quadrats in *ROI q*. Similarly, we concatenate  $N_1^k, ..., N_Q^k$  to form  $N^k = (N_1^k \ N_2^k \ ... \ N_Q^k)$ . Standard partial correlation matrices are then calculated and then the process described above for a single ROI is used to compute the average QCM for multiple ROIs.

868

#### 869 Command option: --function morueta-holme

870

871 **Cross pair correlation functions (cross-PCF).** Significant correlations identified at length scales in the 872 range 0-100 $\mu$ m via the QCM are further assessed by using cross pair correlation functions (cross-PCFs 873 – see, e.g., Bull 2020). Cross-PCFs quantify clustering and dispersal of pairs of cell populations across 874 a range of length scales (here 0-300 $\mu$ m). The cross-PCF considers pairs of cells which are separated by 875 distances  $r \in [r_k, r_{k+1})$ , where  $r_0 = 0$  and  $r_k = r_{k-1} + 10$  for k = 1, ..., 30.

- 876
- For cell populations A and B, the cross-PCF,  $g(r_k)$ , is defined as follows:

$$g(r_k) = \frac{1}{N_A} \sum_{a=1}^{N_A} \sum_{b=1}^{N_B} \frac{I_{[r_k, r_{k+1})}(|x_a - x_b|)}{\rho_B A_{r_k}(x_a)},$$
(8)

where  $N_A$  and  $N_B$  are the numbers of cells of types A and B,  $A_{r_k}(x)$  is the area of that portion of an annulus centred at x = (x, y) with inner radius  $r_k$  and outer radius  $r_{k+1}$  which falls within the ROI,  $x_a$ and  $x_b$  are the spatial coordinates of cells a and b (of types A and B respectively),  $I_{[r_k, r_{k+1})}(r)$  is an 881 indicator function  $(I_{[r_k,r_{k+1})}(r) = 1 \text{ if } r \in [r_k,r_{k+1}) \text{ and } I_{[r_k,r_{k+1})}(r) = 0 \text{ otherwise})$ , and  $\rho_B$  is the 882 density of cells of type B in the ROI. 883 884 A cross-PCF with q(r) > 1 means that cells of type A are observed more frequently at distance r from 885 cells of type B than would be expected under complete spatial randomness (CSR), and is indicative of 886 clustering at distance r. Conversely, a cross-PCF with g(r) < 1 means that cells of type A are observed 887 less frequently at distance r from cells of type B than would be expected under CSR, and is indicative 888 of exclusion. 889 890 For individual ROIs, 95% confidence intervals are obtained via bootstrapping. The spatial dependence 891 of resampled points is accounted for by resampling grid sites within a 20µm square lattice, following 66 892 893 894 To aid comparison between the clustering and dispersal of different pairs of cell populations, we 895 frequently report cross-PCF values at  $r_k = 20$ , corresponding to length scales in the range  $r \in [20,30)$ 896  $\mu$ m. We focus on  $r_k = 20$  since it approximates the distance between the centroids of cells which are 897 in physical contact. For notational simplicity, we denote this value as g(r = 20). 898 899 Command option: -- function paircorrelation function 900 901 Topographical Correlation Map. The cross-PCF quantifies clustering and dispersal of pairs of cell 902 populations at different length scales within an ROI. We also introduce the Topographical Correlation 903 Map (TCM), to visualise how the spatial correlation between cells of types A and B, say, changes across 904 an ROI. 905 906 In order to define  $\Gamma_{ab}$ , the TCM for cells of types A and B, we first associate a mark  $m_{ab}$  with each cell 907 a of type A. The mark  $m_{ab}$  is defined to be the ratio of b, the number of cells of type B within 100 $\mu$ m 908 of cell a, to the expected number of cells of type B if they were distributed according to CSR:

$$m_{ab} = \sum_{j=1}^{N_B} \frac{I_{[0,100)}(|\mathbf{x}_a - \mathbf{x}_j|)}{\rho_B A_{100}(\mathbf{x}_a)},\tag{9}$$

909 where  $\rho_B$  is the density of cells of type B in the ROI,  $A_{100}(x_a)$  is the area of that portion of a circle 910 with radius 100µm centred at  $x_a = (x_a, y_a)$  which falls within the ROI,  $I_{[0,100)}(r)$  is an indicator 911 function  $(I_{[0,100)}(r) = 1$  when  $0 \le r < 100$  and  $I_{[0,100)}(r) = 0$  otherwise), and  $N_B$  is the total 912 number of cells of type B within the ROI. We interpret values of  $m_{ab}$  in a manner similar to that used

- 913 for cross-PCFs:  $m_{ab} < 1$  indicates anti-correlation between cells of types A and B within a distance of 914
- 100 $\mu$ m, and  $m_{ab} > 1$  indicates correlation.
- 915
- 916 To facilitate visualization and interpretation, we normalize the mark  $m_{ab}$  by introducing the
- 917 transformed mark,  $M_{ab}$ , where:

$$M_{ab}(m_{ab}) = 1 \qquad \text{if } m_{ab} \ge \alpha, \tag{10}$$

$$M_{ab}(m_{ab}) = \frac{m_{ab} - 1}{\alpha - 1}$$
 if  $1 < m_{ab} \le \alpha$ , (11)

$$M_{ab}(m_{ab}) = \frac{1 - \frac{1}{m_{ab}}}{\alpha - 1} \qquad \text{if } \frac{1}{\alpha} < m_{ab} < 1, \tag{12}$$

$$M_{ab}(m_{ab}) = -1 \qquad \text{if } m_{ab} \le 1/\alpha. \tag{13}$$

918 The constant  $\alpha$  defines a threshold for extreme clustering. If  $m_{ab} > \alpha$  then we have strong clustering 919 and we fix  $M_{ab}$  = 1; if  $m_{ab} \le 1/\alpha$  then we have strong exclusion and we fix  $M_{ab}$  = -1. 920 A sketch of  $M_{ab}$  is presented in Supplementary Fig. 14.

921

We note the following properties of the transformed mark,  $M_{ab}$ . First,  $M_{ab}(m_{ab}) = -M_{ab}(\frac{1}{m_{ab}})$ , so 922 923 that dispersal and clustering are measured on the same scales. For example,  $m_{ab} = 2$  indicates the 924 presence of twice as many cells of type B as expected under CSR, while  $m_{ab} = 1/2$  indicates the 925 presence of half as many cells of type B as expected under CSR. Secondly, the magnitude of  $M_{ab}$ 926 describes the strength of the spatial interaction. Finally, the sign of  $M_{ab}$  identifies whether there is 927 clustering ( $M_{ab} > 0$ ) or exclusion ( $M_{ab} < 0$ ) between cell a (of type A) and cells of type B.

928

929 The parameter  $\alpha$  characterises the most extreme clustering or exclusion which can be resolved in each 930 kernel, with extremal values being mapped to 1 and -1 respectively. We use  $\alpha = 5$ , so clustering or 931 exclusion stronger than 5x is interpreted as the strongest clustering/exclusion that we can distinguish. 932

933 After calculating  $M_{ab}$  for each cell of type a across the ROI, we centre a Gaussian kernel, with standard 934 deviation  $\sigma = 50 \mu m$ , and maximum height  $M_{ab}$ , at  $x_a$ . We sum the kernels associated with all cells 935 of type A to generate the TCM,  $\Gamma_{ab}(\mathbf{x})$ :

$$\Gamma_{ab}(\mathbf{x}) = \sum_{a=1}^{N_A} \frac{M_{ab}}{\sigma \sqrt{2\pi}} e^{-\frac{1}{2\sigma^2} |\mathbf{x} - \mathbf{x}_a|^2}.$$
 (14)

937 The TCM permits identification of spatial locations in which cells of type A are positively ( $\Gamma_{ab} \gg 0$ ) or 938 negatively ( $\Gamma_{ab} \ll 0$ ) associated with cells of type B. For computational efficiency, when calculating 939  $\Gamma_{ab}$ , we assume that each kernel has compact support, being centred in a square region of edge length 940 300 $\mu$ m.

941

936

Finally, we note that  $\Gamma_{ab} \neq \Gamma_{ba}$ , since the kernels used to construct  $\Gamma_{ab}$  are centered on cells of type A (and vice versa). While areas in which cells of type A and type B are co-located should be identified by both  $\Gamma_{ab}$  and  $\Gamma_{ba}$ , their values will differ in regions rich in one cell type and poor in another. We therefore stress that  $\Gamma_{ab}$  describes locations in which cells of type A are correlated or anti-correlated with cells of type B, and that the presence or absence of cells of type B cannot be inferred from regions in which  $\Gamma_{ab}$  is close to 0.

948

#### 949 Command option: --function localclusteringheatmaps

950

Adjacency Cell Networks. We use the cell segmentation masks generated by DeepCell to produce a spatially-embedded adjacency cell network (ACN), whose nodes represent cell centres and are labelled according to their cell type. Nodes are connected by an edge if the corresponding cells in the segmentation mask share a border. To ensure that small perturbations in cell boundaries do not lead to errors in cell connections, we expand the border of each segmented cell by 5 pixels before generating the network.

957

958 We use the ACN to define two statistics for each pairwise combination of cell types A and B. First, we

959 compute  $\phi_{AB}$ , the proportion of cells of type A which are in contact with at least one cell of type B:

$$\phi_{AB} = \frac{1}{N_A} \sum_{a=1}^{N_A} I_B(a),$$
(15)

960 where  $N_A$  is the number of cells of type A and  $I_B(a)$  is an indicator function ( $I_B(a) = 1$  if cell a is 961 connected with a cell of type B and  $I_B(a) = 0$  otherwise). Secondly, we calculate  $\Phi_{AB}$ , the average 962 number of cells of type B that are in contact with a cell of type A:

$$\Phi_{AB} = \frac{1}{N_A} \sum_{a=1}^{N_A} \eta_B(a),$$
(16)

963 where  $\eta_B(a)$  is the number of cells of type B in contact with cell a.

965	In this paper, we used the ACN to calculate $\phi_{AB}$ , the proportion of cells of type A that have at least		
966	one cell of type B in contact with them, and $\Phi_{AB}$ , the average number of cells of type B that are in		
967	contact with a cell of type A in the ROI.		
968			
969	Command option:function networkstatistics		
970			
971	Multi-Dimensional Viewer (MDV)		
972			
973	MDV is a comprehensive spatial analytics platform that facilitates the interrogation of large complex		
974	data sets and includes various interactive dashboards to facilitate quality control, interactive		
975	clustering, phenotyping and spatial analysis. It is an open source web application which can be		
976	downloaded and installed locally or used on the publicly available web site		
977	http://mdv.molbiol.ox.ac.uk. Users register to use the site and projects can private, shared with other		
978	users or made public. Full documentation and tutorial videos are provided on the MDV website but		
979	we provide an overview here.		
980			
981	MDV allows output generated by the SpOOx pipeline to be loaded at different states. Data locations		
982	are specified in a yaml format file which can be edited by the user (command: python mdvupload.py		
983	myconfig.yaml). Examples of data tables that may be uploaded are:		
984			
985	• Image data (PNGs/OME-TIFF stacks): ROI image stacks, H and E images binary cell		
986	masks.		
987	• Cell data (tab separated file): one cell per row, including size, size, shape, phenograph		
988	clusters identification, UMAP coordinates, marker signal intensities.		
989	• Spatial Statistics data (tab separated file): one row containing cell to cell interaction		
990	data and associated statistics.		
991	• Data related to the disease states (JSON file): allowing grouping of samples for high		
992	level analysis.		
993			
994	Once uploaded the data are presented in MDV as a series of views that contain multiple interactive		
995	charts corresponding to different analytical methods from clustering, annotation, cell centroid		
996	visualisation and spatial analytical methods. Each view focuses on a particular aspect of the pipeline.		
997	View contents can be adjusted and added to by adding other chart types and saved as a new view.		

998 Chart types can be D3 components (<u>https://d3js.org/</u>) but we have also written custom chart types

- 999 for performance reasons. For example, MDV scatterplot chart can visualise and interrogate at least 10
- 1000 million data points. We also integrate Viv viewer <sup>67</sup> to visualise composite image stacks.
- 1001
- 1002 The complete analysis and data set were published by publicly sharing the data at
- 1003 <u>https://mdv.molbiol.ox.ac.uk/projects/hyperion/6356</u>.
- 1004
- 1005 COMBAT data mapping
- 1006

1007 **COMBAT CyTOF data generation and processing**. Cell suspension mass cytometry (CyTOF) data were 1008 generated by the COMBAT consortium as previously described<sup>6</sup>. In brief, whole blood from COVID-19 1009 patients was stabilised using a Cytodelics fixative solution, red blood cells were lysed, cellular material 1010 was fixed, and samples were run in a Helios CyTOF machine. Importantly, samples were enriched for 1011 mononuclear cells before profiling by performing magnetic depletion of CD66<sup>+</sup> granulocytes.

1012

After acquisition, data were formatted into a single-cell protein abundance table and annotated into cell types based on marker expression <sup>6</sup>. For the analyses in the present study, this expression matrix was split into two subsets: one containing T and NK cell types, and a second one containing myeloid cell types (i.e. monocyte subsets).

1017

1018 Mapping cells from lung tissue to blood cells from the COMBAT study<sup>6</sup>. Cells in the lung dataset were 1019 matched to the most closely related cell types in blood using scmap, a method which enables label 1020 projection by calculating the similarity between cells profiled by two separate studies <sup>33</sup>. In brief, 1021 CyTOF and CITE-seg expression matrices from the COMBAT study were used to build index references 1022 for label projection. First, proteins which were detected in both studies were identified. This resulted 1023 in a panel of 13 and 18 proteins shared between our study and the COMBAT CyTOF and CITE-seq 1024 panels, respectively. Next, these proteins were used as a basis for cell type classification with the 1025 scmapCluster function. Classification accuracy was tested by splitting the COMBAT data into training 1026 and test sets containing 80% and 20% of cells, respectively. The training set was used to generate the 1027 scmap reference index, while the test set was used to assess cell type prediction accuracy <sup>33</sup>. Given 1028 the reduced set of markers shared between studies, not all COMBAT cell populations could be 1029 accurately predicted. Thus, in order to maximise predictive accuracy similar subpopulations of the 1030 same cell type were merged into a single group and any cell types known to be absent from our lung 1031 data, such as B cells and plasmablasts, were removed. This approach achieved over 70% accuracy for 1032 CyTOF data (71% and 78% predictive accuracy for myeloid and lymphoid cell types, respectively) and 1033 85% accuracy for CITE-seq data and components of final merged clusters are shown in Supplementary1034 Fig. 16.

1035

1036Indexed references were next used to match cells in the lung to the most similar clusters in blood1037using the scmapCluster() function. To do so, cell type labels were predicted for each cell in the lung1038based on the CyTOF and CITE-seq reference sets. Any unassigned cells were discarded. Cluster overlap

- 1039 between studies was visualised using Sankey diagrams <sup>68</sup> and quantified using Jaccard indexes <sup>69</sup>.
- 1040

1041 Neutrophil subset analysis from stored COMBAT samples. Whole blood samples frozen in whole 1042 blood cell stabilizer (Cytodelics) were obtained from COMBAT consortium storage for healthy 1043 volunteers (n=11), health care workers (n=12), COVID-19 (n=93) and Sepsis (n=48). Pre-processed 1044 CD45<sup>+</sup> gated FCS files of granulocyte containing whole blood samples were analysed with R (v4.0.0). 1045 50000 cells per sample were integrated using Harmony (v1.0)<sup>2</sup> and the CATALYST package 1046 (v1.14.0)<sup>3</sup> was used for downstream analysis. CD45<sup>+</sup> cells were clustered based on the FlowSOM and 1047 ConsensusClusterPLus algorithms using the cluster () function. 50 metaclusters (xdim=100, ydim=100, 1048 k=50) were then assigned to major cell types (T cells, B cells, plasmablasts, mononuclear phagocytes 1049 and neutrophils). Neutrophils were selected and reclustered based on CD45, CD15, CD38, CD64, CD16, 1050 CD43, CD66b CD10, CD33, KI67, CD172a/b, CD141, CD71, CD114, CD371 and CD274 expression. 30 1051 neutrophil metaclusters (xdim=100, ydim=100, k=30) were manually merged to 8 neutrophil clusters 1052 (proNeut, preNeut, iNeut1-3, mNeut1-3) based on median marker expression.

1053

#### 1054 Data availability

1055 The spatial mass cytometry dataset (MCD) files and results of analysis by the Spatial Omics Oxford 1056 pipeline are available at https://doi.org/10.5281/zenodo.6513508. The analysis results are also 1057 presented as а dynamic online resource in Multi-Dimensional Viewer (MDV) 1058 (https://mdv.molbiol.ox.ac.uk/projects/hyperion/6567). All source data are found in 1059 https://doi.org/10.5281/zenodo.6513508; and also within the hyperion 6567 project in the MDV link. 1060 Specific source data for graphs are also provided in Source Data File. Source data are provided with 1061 this paper.

1062

#### 1063 **Code availability**

1064 The complete code for the Spatial Omics Oxford pipeline is available as a GitHub repository under

1065 the GPL license: <u>https://github.com/Taylor-CCB-Group/SpOOx</u>. In addition, the SpOOx pipeline has

1066 been deposited at Zenodo (<u>https://zenodo.org/record/8320986</u>). The Multi-Dimensional Viewer

- 1067 code is available under the GPL license: <u>https://github.com/Taylor-CCB-Group/MDV</u>. This package
- 1068 has also been deposited at Zenodo (<u>https://zenodo.org/record/8324918</u>).

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- 1258 Author Contributions Statement
- 1259

PW analysed the data, contributed to development of MDV, spatial analyses, and interpretation of mathematical output and all spatial data, and writing of the paper. LD contributed to analysis and

1262 interpretation of data, optimised and performed the staining of the lung sections in conjunction with

1263 RE, analysed MCD images and contributed to the writing of the paper. JB performed all the 1264 mathematical development and analysis in conjunction with HB and contributed to interpretation of 1265 data and writing of the paper. ER performed all bioinformatic analysis and contributed to 1266 interpretation of data and writing of the paper. CV performed all the immunofluorescence and 1267 imaging of sections. GDHT and CC performed all the histopathology analyses in conjunction with LPH. 1268 AC performed the protein immunostaining of the sections and contributed to interpretation of data. 1269 CEDA and IMB organised acquisition of patient samples, clinical data and ethical permissions. YXZ and 1270 DA optimised, performed CYTOF experiments on neutrophils and analysed data. ECG and JW 1271 performed all COSMIC v COMBAT data analysis in conjunction with PW, LPH and JK. DR and PK 1272 interpreted data, acquired some of the funding for the study and contributed to writing of the paper. 1273 TD, IAU, GO, CM, JK, FI interpreted data, discussed annotations and immunological analysis, and 1274 contributed to writing of the paper. DS and SMG performed early code testing for the pipeline. ST 1275 oversaw all computational work and code writing for the study, contributed to analysis of data and 1276 writing of paper. MS performed all the dataset organisation and spatial analysis set up in MDV, wrote 1277 the codes and organised MDV in conjunction with PW, ST, and LPH. JMW, AA, PW and LPH performed 1278 and analysed all the transcriptomic data from previous studies and publicly deposited data, and 1279 revisions of paper. HB oversaw all mathematical development and contributed to writing of the paper. 1280 LPH conceptualized, led the study, acquired funding, analysed the data and wrote the manuscript. All 1281 authors read and approved the final manuscript.

1282

1283 Our authorship is diverse, inclusive and equal. There is representation from both sexes, high and low 1284 income countries of origin, age, and minorities.

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#### 1286 **Competing interests Statement**

1287 PK has acted as a consultant for Biomunex, Infinitopes, Astra Zeneca and UCB. The remaining

1288 authors declare no competing interests.

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#### 1298 Figure legends

1299 Fig. 1. Spatial analysis pipeline and histopathology categorisation of samples

- 1300A. Overview of the workflow and SpOOx pipeline. The steps of the analysis are presented in1301Supplementary Fig. 1 in more detail. n=677,623 single cells refer to segmented cells, without1302filtering for cells with no antibody staining, and 'undefined' clusters. IMC imaging mass1303cytometry.
- 1304 B. H&E section from COVID-19 tissue section showing formal histopathology features of alveolitis 1305 (ALV), diffuse alveolar damage (DAD) and organizing pneumonia with their corresponding MCD 1306 file image showing staining for 5 of 35 antibodies ( $\alpha$ -SMA, EpCAM, PanCK, Col 1a and CD31). 1307 'a'-'c' in figure refer to characteristic features of ALV, DAD and OP. 'a' - thickened alveolar 1308 epithelial wall and septae with immune cell infiltrate and congestion of alveolar walls 'b' 1309 widespread presence of hyaline membrane, and regenerating/proliferating Type II alveolar 1310 epithelium and 'c' -fibroblasts and collagen presence around bronchial epithelium. See also 1311 Supplementary Fig. 2. Representative H&E and MCD images is for ROI from n=10 ROIs for ALV, 1312 n=8 ROIs (DAD), n=8 ROIs (OP); n=12 patients. H&E staining performed once per tissue section. 1313 37-plex staining was performed once for each lung sample.
- 1314C. Point when samples were obtained from the first day of symptoms and corresponding1315histopathology states in lung sections. Mean and S.D. shown, p value calculated using one-way1316ANOVA test with Tukey's multiple comparison test; normality tested with d'Agostino & Pearson1317test. n=4 patients in each histopathology group (ALV, DAD and OP).
- 1318D. C-reactive protein (CRP) levels closest to the point of sampling and corresponding1319histopathology state in lung sections. Median and IQR shown, p value calculated using Kruskal-1320Wallis test with Dunn's multiple comparison test. n=4 patients in each histopathology group1321(ALV, DAD and OP). Source data are provided in the Source Data File.
- 1322

#### 1323 Fig. 2. High definition immunophenotyping of lung cells and identification of tissue structure

- 1324
- 1325A. UMAP representation of myeloid, lymphocyte and structural cell 'mega clusters' from all1326regions of interest (ROI) (k = 30) (COVID-19 and HC). See also Supplementary Fig. 7 for extended1327analysis steps. HC healthy control.
- 1328B-C. Number of cells per mm² of lung tissue sections in all COVID-19 samples (n=12 patients, 301329ROIs' in total) compared to healthy control (HC) samples (n=2 individuals, 4 ROIs in total).1330Median shown, error bars are IQR. n=524,552 cells in total for COVID-19 samples, n= 30,053

1331 1332 cells for HC. Statistical analysis performed after samples grouped into histopathology states (see Fig. 3D). Source data are provided in the Source Data File.

1333

1334 D-E. Immunofluorescence (IF) staining validation for Neut\_CD8\_ADJ cell cluster and 1335 Mono CD31 ADJ cell clusters. Small panels are high magnification confocal images showing 1336 CD8 and CD15 staining (top small panel), and CD14 and CD31 staining (bottom small panel) on 1337 adjacent cells. Broken yellow circles show CD8 T cell (white- CD8) – neutrophil (green-CD15) 1338 couplets throughout lungs (D); and CD14-staining cells next to CD31-expressing cells 1339 (endothelium) in lung tissue (E). See also Supplementary Fig. 6 for negative controls. IF images 1340 shown are representative of lung sections from n=3 patients; staining experiment performed 1341 once per lung sections.

- 1342F. Heatmap of median scaled intensity for each marker for all cell clusters in the 'Myeloid' mega1343cluster. 'n\_cells' average number of cells in all COVID-19 ROIs. Total cells 171, 777. UD –1344undefined cluster
- G-H. Exemplar MCD image from 37-plex imaging mass cytometry (IMC) staining of a DAD ROI
  showing expression of CD8 T cells (CD8 -green), neutrophils (CD15-red) and CD8\_CD15\_ADJ
  cell clusters (green and red co- expression, making yellow). Image is one of n=26 ROIs, some
  of which do not have the CD8\_CD15\_ADJ cell clusters see Fig. 3B for number of ROIs showing
  presence of this cell cluster in all ROIs (n=26 COVID-19; n=4 HC). H Same MCD images as (G)
  but with IFN-β channel 'open' (white) showing IFN-β expression on Neut\_CD8\_ADJ (yellow).
- 1351 Higher magnification of a set of 3 MCD panels - 'none' - Neut CD8 ADJ (yellow) only (arrows); ١. 1352  $(IFN-\gamma' - with 'IFN-\gamma')$  (white) channel opened on MCD viewer showing expression on 1353 Neut CD8 ADJ (yellow) (arrows) and some CD8 (green); 'GZB' - with 'GZB' (cyan) channel 1354 opened and showing expression on Neut\_CD8\_ADJ (yellow) (arrows). CD172a panel shows 1355 confocal immunofluorescence staining (white) on CD15 and CD8 adjacent to each other. IF 1356 images shown are representative of lung sections from n=3 patients; staining experiment 1357 performed once per lung sections. ALV - alveolitis, DAD - diffuse alveolar damage, OP -1358 organising pneumonia. MCD images from all 26 ROIs (n=10 ALV, n=8 DAD and n=8 OP) were 1359 analysed and median expression intensity for all ROIs shown in (F) and Supplementary Fig. S7. 1360 All scale bars in um.
- 1361

#### 1362 Fig. 3. Quantification of immune and structural cells in COVID-19 lungs

1363A-C.Cell abundance plots for immune cells (myeloid and lymphoid cells) and structural cells in lung1364tissue, adjusted for surface area in COVID lungs categorised into those with histopathology

1365states of alveolitis(ALV) (n=4 patients, 10 ROIs), diffuse alveolar damage (DAD) (n=4 patients,13668 ROIs) and organising pneumonia (OP) (n=4 patients, 8 ROIs), compared to healthy control1367(n=2 individuals, 4 ROIs). Line in figure represents median. See Supplementary Table 4 for1368extended phenotypic description for all cell types and clusters. Source data are provided in the1369Source Data File.

1370

1371D.Heatmap of fold change (FC) difference in abundance of cell types for COVID-19 samples (ALV,1372DAD and OP) vs healthy controls (HC) depicted in (A). Asterisks show those with significant1373differences - adjusted p-values are \*p<0.05 \*\*p<0.01 \*\*\*p<0.001, calculated using code from</td>1374the diffcyt R package (version 1.8.8) with the option testDA\_edgeR; two-sided analysis1375employed, and multiple comparisons adjusted using Benjamini-Hochberg method . Arrow1376refers to immune cells that showed progressive increase in abundance with progression1377histopathology states from ALV to OP.

1378

#### 1379 Fig. 4. Spatial analysis of immune and structural cells in COVID-19 lungs

- 1380A. Schematic representation of the sequential spatial analysis of cellular co-location, starting1381with quadrat correlation matrix (QCM), then cross pair correlation function (cross-PCF)1382analysis, interrogation of cross-PCF output and organization according to main questions.1383QCM output is provided in Supplementary Fig. 8.
- 1384B.g(r=20) heatmaps showing statistically significant correlated pairs of cells derived from QCM1385and cross-PCF analysis (see Methods for full description). n=479,349 single cells from n=121386COVID patients' lung sections (n=26 ROIs); in total, n=144,937 cells in ALV, n=146333 in DAD1387and n=163,506 in OP. Red boxes indicate groups of cell subsets from the same immune1388phenotype neutrophils (Group 1), monocytes and macrophages (Group 2), CD3 T cells1389(Group 3) and MAIT cells (Group 4).
- 1390

#### 1391 Fig. 5. Spatial organization of immune cells around structural cells in COVID-19 lungs

1392A-B. Spatial connectivity plots for proliferating alveolar epithelium, showing immune cells that are1393significantly co-located to proliferating alveolar epithelium (designated 'anchor cell') in the three1394histopathology states. The size of the nodes (filled-in circle) represents mean cell counts1395(abundance) for the specified cell cluster for all the ROIs in the histopathology state (scale shown1396in grey), and colour of nodes relate to histopathology state. Connecting lines indicate a1397statistically significant co-location between the two cell types derived from QCM and cross-PCF1398analyses. The thickness of the lines relates to the g(r=20) value relative to each pair in the plot –

- 1399the thicker the line, the higher the g(r=20) and therefore greater strength of co-location between1400the immune cell type and anchor cell. n=479,349 single cells from n=12 COVID patients' lung1401sections (n=10 ROIs for ALV; n= 8 DAD; n= 8 OP); n=144,937 cells in ALV, n=146333 in DAD and1402n=163,506 in OP.
- 1403 C-D. Histogram shows % of two anchor cells proliferating alveolar epithelial (PAE) cells (C) and
   1404 endothelial cells (D) that are in contact with specified immune cell type. Source data are provided
   1405 in the Source Data File.
- E-F. Cross-PCF profiles for the two most abundant co-located structure:immune cell pairs in DAD.
  Curves show the change in g(r) along the radius(r) from anchor cells [proliferating alveolar
  epithelium (prolif alv epit) and endothelial cells (endo)] for Neut-CD8\_ADJ cell clusters and
  Mono\_CD31\_ADJ cell clusters respectively. Blue coloured area around curve is the 95%
  confidence interval for n=8 ROIs with DAD.
- 1411 G. Radial connectivity map depicting all statistically significant pairs of structure:immune cells in all 1412 histopathology states; anchor cells (structural cells) are in smaller, inner circle. n=479,349 single 1413 cells from n=12 COVID patients' lung sections (n=10 ROIs for ALV; n= 8 DAD; n= 8 OP). 'DRhi BE' 1414 - HLADR<sup>hi</sup> bronchial epithelium; 'DRIo BE' - HLA DR<sup>Io</sup> bronchial epithelium; "Endo'- endothelial 1415 cells; 'PAE'- 'proliferating alveolar epithelium', 'PBE' – 'proliferating bronchial epithelium'; 'PE' – 1416 'proliferating endothelium' 'BV" - 'blood vessels'. Numerical values indicate g(r=20) for that pair 1417 in that state (coloured bar), and % indicates proportion of anchor cells that are co-located with 1418 the specified immune cells.
- 1419 H. Topographical correlation map showing distribution of the co-located Neut\_CD8\_ADJ cluster and 1420 proliferating alveolar epithelial cell pair (left panel) in an exemplar tissue (an ROI with DAD). Cells 1421 of type A (e.g. Neut\_CD8\_ADJ) are positively ( $\Gamma_{ab} \gg 0$ ) or negatively ( $\Gamma_{ab} \ll 0$ ) associated with 1422 cells of type B (e.g. Proliferating alveolar epithelium) (see Methods)
- 1423I. MCD images showing Neut\_CD8\_ADJ clusters amidst single CD8+ T cells, CD15+ immature1424neutrophils and epithelial markers (EpCAM and PanCK). Couplets of CD8+ and CD15+ cells -1425Neut\_CD8\_ADJ clusters (red and green merging to form yellow cells) (arrows) are most clearly1426visible in DAD. Exemplar section is shown from analyses of n=10 ALV ROIs, n=8 DAD ROIs and1427n=8 OP ROIs (n=12 patients). Sections were stained once with 37 plex panel.
- 1428

#### 1429 Fig. 6. Spatial organization amongst immune cells in COVID-19 lungs

A-C. Radial connectivity map depicting all statistically significantly co-located pairs of immune immature neutrophil subsets (including ADJ subsets) (A) immune-monocyte subsets (B and C,
 separated for clarity) cells in all histopathology states (n=10 ALV, n=8 DAD and n=8 OP). Anchor

1433cells (immature neutrophil and monocyte subsets) are in smaller, inner circle. Numerical values1434indicate g(r=20) for that pair in that state (coloured bar), and % indicates proportion of anchor1435cells that are co-located with the specified immune cells. These significantly co-located pairs of1436cells are derived from n=479,349 single cells in all ROIs from n=12 COVID patients' lung sections1437(n=10 ROIs for ALV; n= 8 DAD; n= 8 OP); n=144,937 cells in ALV, n=146333 in DAD and n=163,5061438in OP (see Methods for 3-step mathematical algorithm for determining statistical significance of1439co-location).

1440

1441 D-E. Spatial connectivity plots for Neut\_CD8\_ADJ (D) and Mono\_CD31\_ADJ (E), showing immune 1442 cells that are statistically significant co-located to proliferating alveolar epithelium (designated 1443 'anchor cell') in the three histopathology states (see Methods for 3-step mathematical algorithm 1444 for determining statistical significance of co-location). Size of nodes (filled-in circle) represent 1445 mean cell counts for the specified cell cluster for all the ROIs in the histopathology state, and 1446 colour of nodes relate to histopathology state. Connecting lines indicate a statistically significant 1447 co-location between the two cell types derived from QCM and cross-PCF analyses. Thickness of 1448 line relate to value of g(r=20) relative to each pair in the plot – the thicker the line, the higher the 1449 g(r=20) and strength of co-location between the immune cell type and anchor cell.

- F. Adjacency cell network (ACN) map showing contact between the Mono\_CD31\_ADJ cluster,
  Neut\_CD8\_ADJ cluster and proliferating alveolar epithelial. Cell segmentation masks generated
  by DeepCell were used to produce this spatially-embedded network in which nodes represent
  centres of cell types (e.g. green Neut\_CD8\_ADJ cell cluster). Nodes are connected by a line if
  the corresponding cells in the segmentation mask share a border.
- G. MCD image showing CD8 (green), CD15(red) and CD15 and CD8 co-staining (yellow) (representing
  Neut\_CD8\_ADJ cell clusters) amidst endothelial cells (CD31 staining in turquoise) and monocytes
  (CD14 staining in purple) in a lung section with DAD on histopathology analysis. Exemplar ROI is
  shown for (F) and (G), out of 26 ROIs stained, from 12 patients (n=10 ALV ROI, n=8 DAD and n=8
  OP).
- 1460

1461 **Fig. 7** 

1462A. SCMAP matching heatmaps representing the Jaccard indices of similarity between COMBAT1463 $(blood)^6$  and COSMIC (lung) lymphocyte clusters. CD107a<sup>-</sup> CD8 T cell and CD107a<sup>+</sup> CD8 T cell in1464COSMIC matched to blood GZB<sup>-</sup> CD8 T cells in COMBAT. IFN- $\gamma^+$  CD4 T cells matched to COMBAT's1465'activated CD4 T cells'

1466 B. SCMAP matching heatmaps representing the Jaccard indices of similarity between COMBAT 1467 (blood) and COSMIC (lung) myeloid clusters. Mono\_CD31\_ADJ and Mono\_PAI-1\_ADJ and all macrophage subsets matched with HLA DR<sup>hi</sup> classical monocytes in the blood from COMBAT data 1468 1469 C. UMAP representation of neutrophils from controls and COVID-19 infected patients (n=2,776,928 1470 single cells from n=77 COVID-19 patients and 11 healthy volunteers (HV), down sampled to 100 1471 000 cells per condition) obtained from COMBAT consortium, showing 8 subsets of neutrophils. 1472 D. Heatmap showing median marker expression for genes (selected to match COSMIC's key protein 1473 expression on neutrophils) on the 8 neutrophil subsets, demonstrating high similarity of marker

- 1474 expression in immature neutrophil 2 (iNeut2) in COMBAT (blood) with Neut\_CD8\_ADJ in COSMIC
  1475 (lung) (See also Fig. 2F).
- 1476 E. Abundance of the 8 neutrophil subsets in blood as % of total neutrophils, from healthy volunteers 1477 (HV), mild, severe and critical COVID-19 patients from the COMBAT consortium showing a 1478 progressive increase in immature 2 neutrophils with increasing COVID-19 disease severity. HV 1479 (n=11), mild (n=18), severe (n=41), critical (n=18) patients, n=1 experiment. The boxplot is 1480 median, with IQR; whiskers are the range or 1.5\*IQR (whichever is smaller). Composition 1481 analysis was performed using scCODA with inbuilt adjustment for multiple comparison<sup>70</sup>. 1482 Credible compositional changes were identified comparing all groups to HV and FDR<0.1 1483 is marked with #. Source data are provided in Source Data File.
- 1484

1485

1486

### a.



### Statistical quantification of spatial co-location of cells







### Figure 1





CD15\_CD8\_AD

Figure 2

CD8





Figure 3







## Figure 4





CD15, CD8, CD15\_CD8 (Neut\_CD8\_ADJ), Epithelium

Figure 5





Figure 7

Name of software	Source	Identifier
imctools	https://github.com/BodenmillerGr oup/imctools	RRID:SCR_017132
Deepcell	https://vanvalen.github.io/about/	RRID:SCR_022197
Phenograph	<u>https://github.com/JinmiaoChenLa</u> <u>b/Rphenograph</u>	RRID:SCR_016919
Harmony	https://github.com/slowkow/harm onypy	RRID:SCR_022206
Slingshot	https://github.com/kstreet13/sling shot	RRID:SCR_017012
Ruffus	http://www.ruffus.org.uk/	RRID:SCR_022196
QuPath	https://qupath.github.io/	<u>https://doi.org/10.1038/s41598-</u> 017-17204-5
MCD	https://www.standardbio.com/pro ducts-services/software	RRID:SCR_023007
Catalyst R	http://bioconductor.org/packages/ CATALYST/	RRID:SCR_017127
Harmony	https://github.com/immunogenom ics/harmony	RRID:SCR_022206
diffcyt R package (version 1.8.8)	https://www.bioconductor.org/pac kages/release/bioc/html/diffcyt.ht ml	RRID:SCR_023006

**Table 1** Software and algorithms used in data analysis.