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| **Online supporting information: Table S2. Univariable and multivariable regression models estimating the average change in CD4 cell count one year after initial ART start** |
| **Basic characteristics** | **Univariable analysis** | **Multivariable analysis on imputed data (N=3171)** |
|  | Mean (95% CI) | p-value | Mean (95% CI) | p-value |
| **Violation of guidelines**  | (N=3171) |  |  |  |  |
|  No | ref. | 0.03 | ref. | 0.11 |
|  Yes | -32.9 (-63.3, -25) |  | -23.9 (-53.2, 5.4) |  |
|  |  |  |  |  |  |  |
| **Period**  | (N=3171) |  |  |  |  |
|  1998-2000 | ref. | <0.001 | ref. | <0.001 |
|  2000-2002 | -3.8 (-23.0, 15.3) |  | -11.3 (-29.8, 7.2) |  |
|  2002-2004 | 20.2 (0.3, 40.1) |  | 9.5 (-10-0, 29.0) |  |
|  2004-2006 | 32.5 (12.9, 52.1) |  | 22.0 (2.8, 41.2) |  |
|  2006-2007 | 46.7 (25.7, 67.7) |  | 38.5 (18.0, 59.0) |  |
|  |  |  |  |  |  |  |
| **Sex**  | (N=3171) |  |  |  |  |
|  Male | ref. | 0.91 | ref. | 0.02 |
|  Female | -0.7 (-14.1, 12.7) |  | 18.9 (3.6, 34.3) |  |
|  |  |  |  |  |  |  |
| **Age at start**  | (N=3171) |  |  |  |  |
|  18-30 | ref. | 0.21 | ref. | <0.001 |
|  31-40 | -10.3 (-27.3, 6.7) |  | -13.8 (-30.5, 2.8) |  |
|  41-50 | -13.5 (-32.4, 5.33) |  | -23.6 (-42.7, -4.5) |  |
|  >50 | -23.1 (-44.8, -1.4) |  | -45.3 (-67.6,-22.9) |  |
|  |  |  |  |  |  |  |
| **Region of origin**  | (N=3170) |  |  |  |  |
|  NW Europe | ref. | 0.03 | ref. | 0.04 |
|  Sub-Saharan Africa | -10.8 (-28.2, 6.7) |  | -16.8 (--37.1, 3.4) |  |
|  Other | 17.5 (1.2, 33.8) |  | 11.4 (-4.8, 27.5) |  |
|  |  |  |  |  |  |  |
| **Risk**  | (N=3171) |  |  |  |  |
|  MSM | ref. | <0.001 | ref. | <0.001 |
|  Heterosexual | -26.7 (-40.7, -12.8) |  | -26.3 (-43.0, -9.6) |  |
|  IDU | -80.1 (-99.2, -61.1) |  | -74.3 (-94.3, -54.3) |  |
|  Other | -13.5 (-44.5, 17.5) |  | -9.9 (-40.8, 21.0) |  |
|  |  |  |  |  |  |  |
| **Source of follow-up** | (N=2943) |  |  |  |  |
|  SHCS Center | ref. | 0.57 | ref. | 0.43 |
|  other  | -4.2 (-18.8, 10.4) |  | -5.7 (-19.9, 8.4) |  |
|  |  |  |  |  |  |  |
| **CD4 count at start**  | (N=3171) |  |  |  |  |
|  <200 | ref. | <0.001 | ref. | <0.001 |
|  200-349 | 10.4 (-4.0, 24.7) |  | 16.8 (2.6, -30.9) |  |
|  >=350 | -31.55 (-48.1, -15.0) |  | -16.5 (-33.0, -0.1)  |  |
|  |  |  |  |  |  |  |

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| **Table S2. *(continued)* Univariable and multivariable regression models estimating the average change in CD4 cell count one year after initial ART start** |
| **Basic characteristics** | **Univariable analysis** | **Multivariable analysis on imputed data (N=3171)** |
|  | Mean (95% CI) | p-value | Mean (95% CI) | p-value |
| **Active hepatitis B infection**  | (N=3080) |  |  |  |  |
|  No  | ref. | <0.001 | ref. | 0.001 |
|  Yes | -53.8 (-79.7, -27.9) |  | -43.0 (-67.9, -18.1) |  |
|  |  |  |  |  |  |  |
| **Log viral load at baseline**  | (N=3136) |  |  |  |  |
|  <= 4 | ref. | <0.001 | ref. | <0.001 |
|  4-5 | 44.9 (28.5, 61.3) |  | 41.5 (25.0, 57.9) |  |
|  >5 | 104.3 (88.4, 120.1) |  | 103.5 (87.3, 119.8) |  |
|  |  |  |  |  |  |  |
| **Education**  | (N=3091) |  |  |  |  |
|  no or low education | ref. | 0.05 | ref. | 0.83 |
|  higher education | 14.4 (0.1, 28.7) |  | 1.6 (-12.8, 15.9) |  |
|  |  |  |  |  |  |  |
| **ART start ≥3 months before SHCS inclusion**  | (N=3171) |  |  |  |  |
| No | ref. | 0.02 | ref. | 0.003 |
| Yes | -19.3 (-35.9, -2.7) |  | -25.0 (-41.3, -8.7) |  |