

Supplementary Materials

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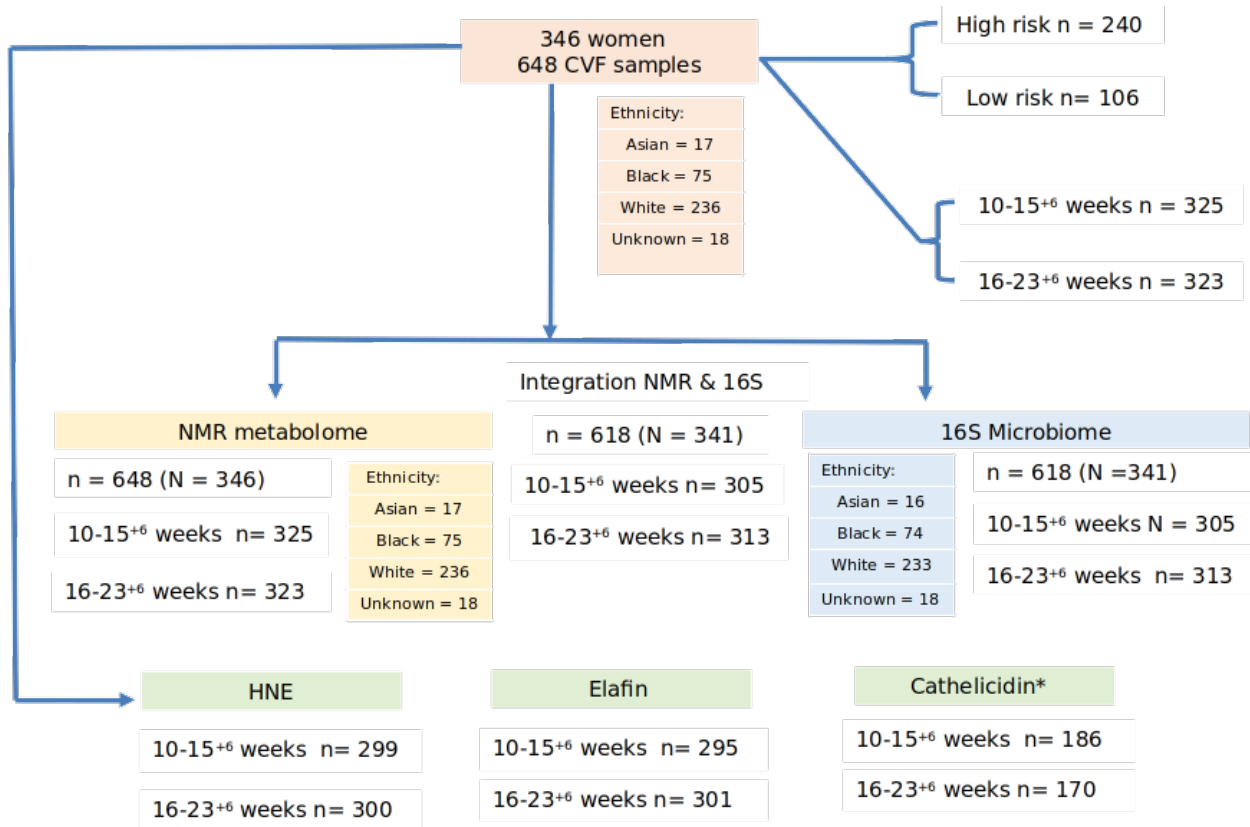
34 Table S8: Stepwise logistic regression model of phylotypes

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37 Table S10: Characterization of the 16S microbiome based on species-level composition by samples
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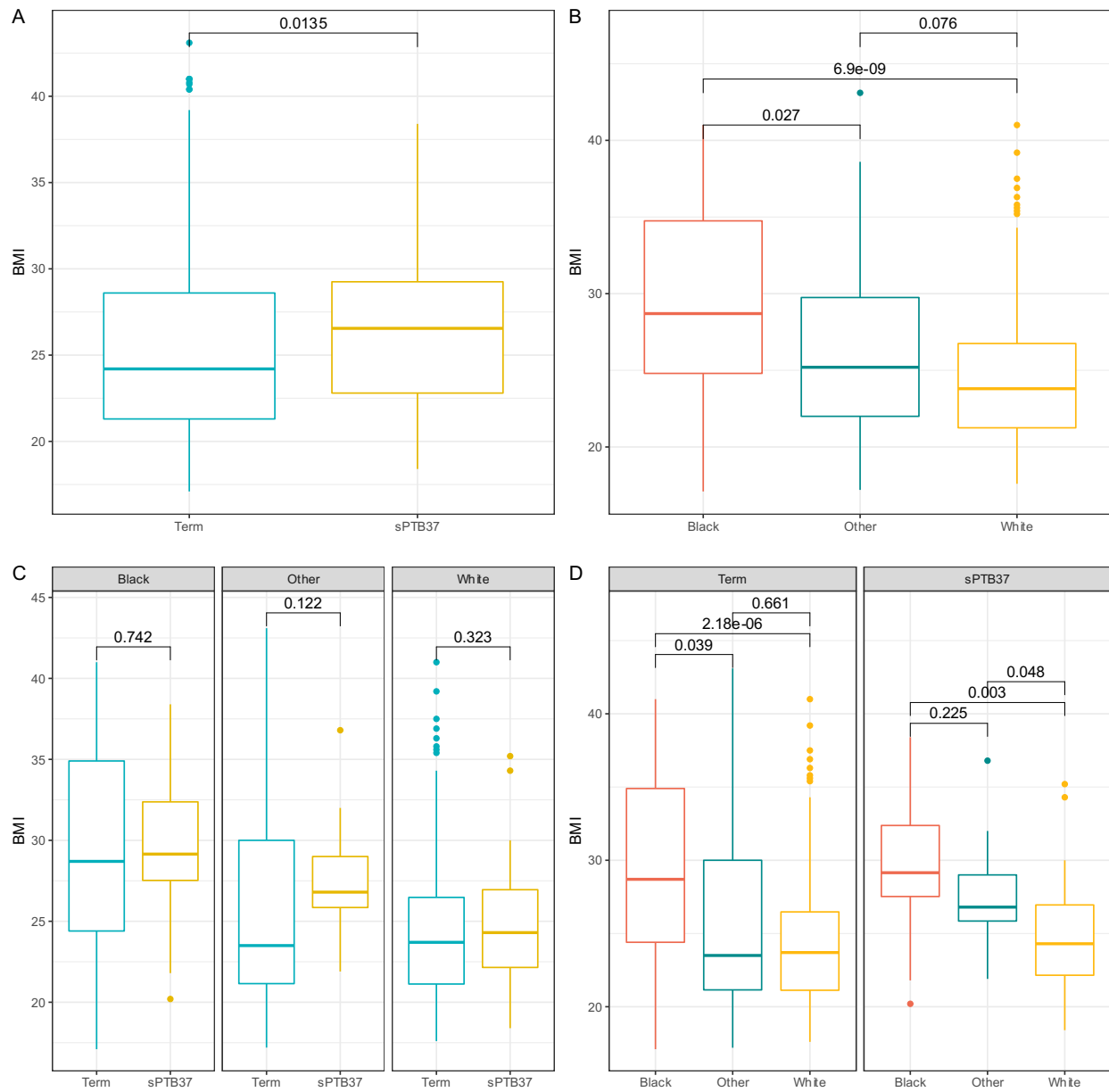
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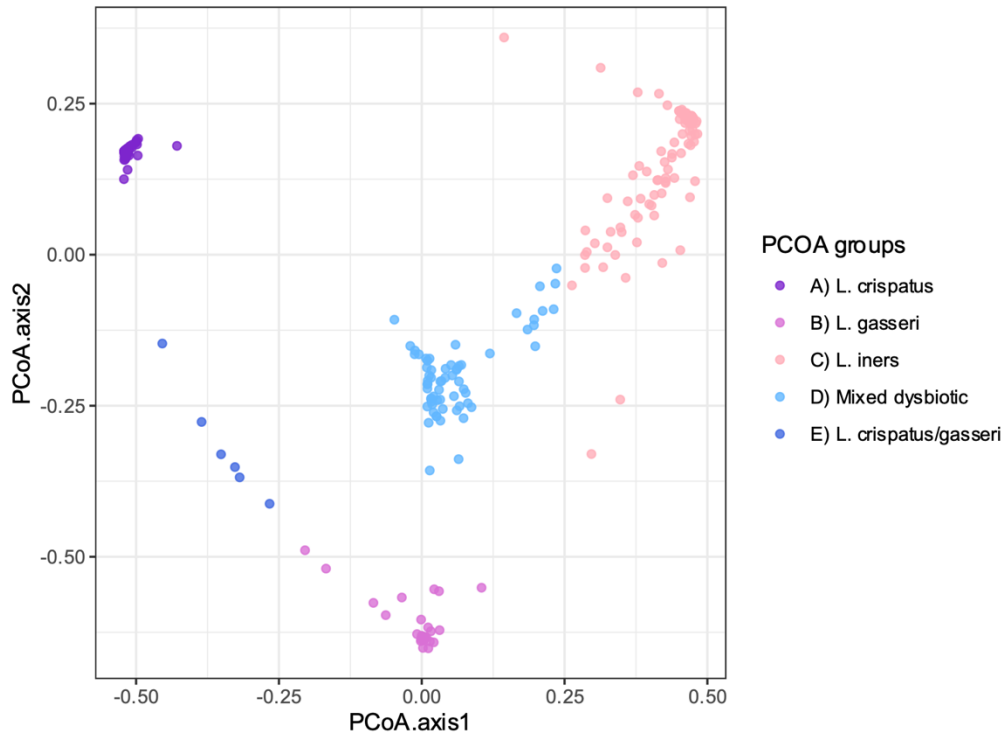
43 **Figure S1: Flow and demographic of the subset of INSIGHT cohort participant used in this study.** Data
 44 show information for women providing at least one cervicovaginal fluid sample independent of the time
 45 point. Asian and unknown ethnic groups are combined for reporting some of the analyses as ‘other’. NMR:
 46 Nuclear Magnetic Resonance. CVF: cervicovaginal fluid. 16S microbiome: 16S rRNA amplicon sequencing.
 47 N: number of patients; n: number of samples. HNE: Human Neutrophil elastase. (*) indicate that
 48 Cathelicidin samples were collected only for high- risk women.

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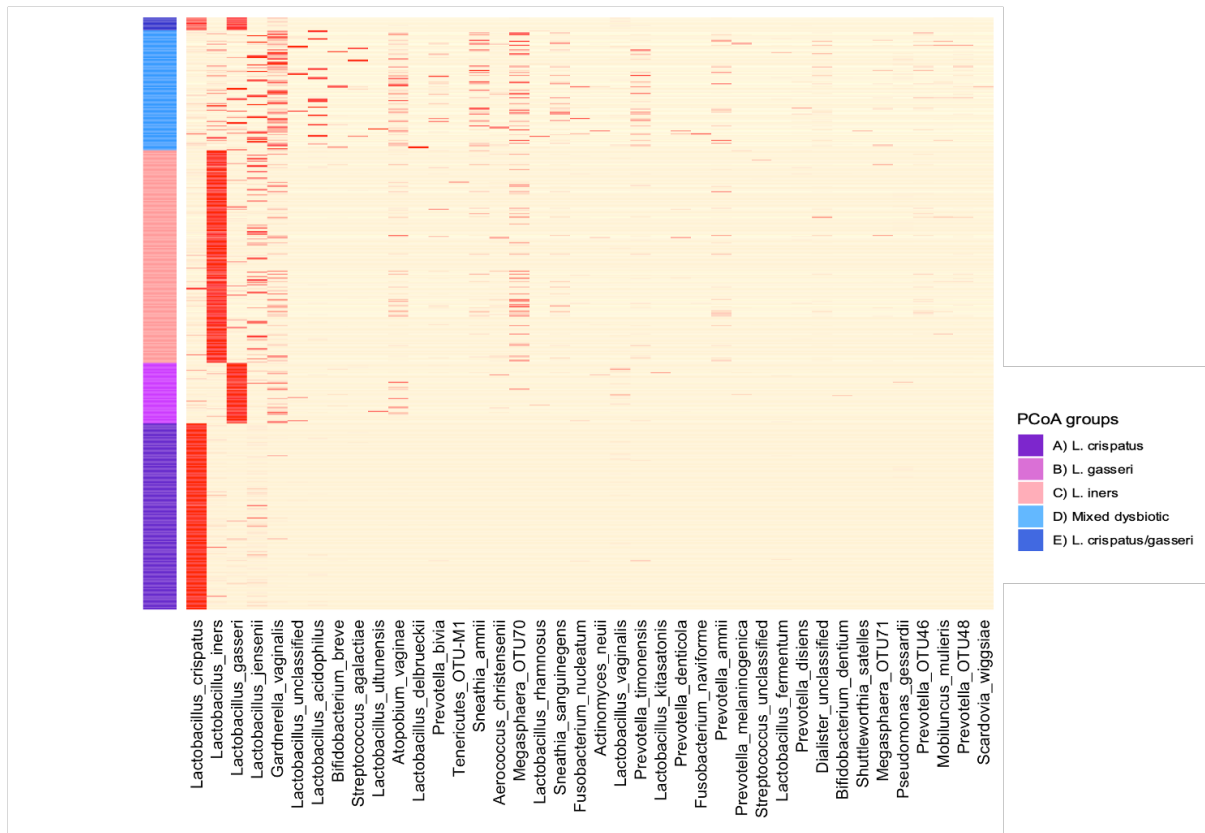
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 51 **Figure S2: Exploration of BMI in relation to relation to term and preterm (<37 weeks) birth outcome**
 52 **and Ethnicity.** BMI measured at study entry (N= 345) in relation to (a) pregnancy outcome before 37
 53 weeks' gestation (sPTB37) and (b) to self-reported ethnicity. (c) BMI comparison with pregnancy outcome
 54 segregated by self-reported ethnicity and (d) BMI comparison with self-reported ethnicity segregated by
 55 pregnancy outcome. Wilcoxon test with p-value adjusted using false discovery rate (FDR).
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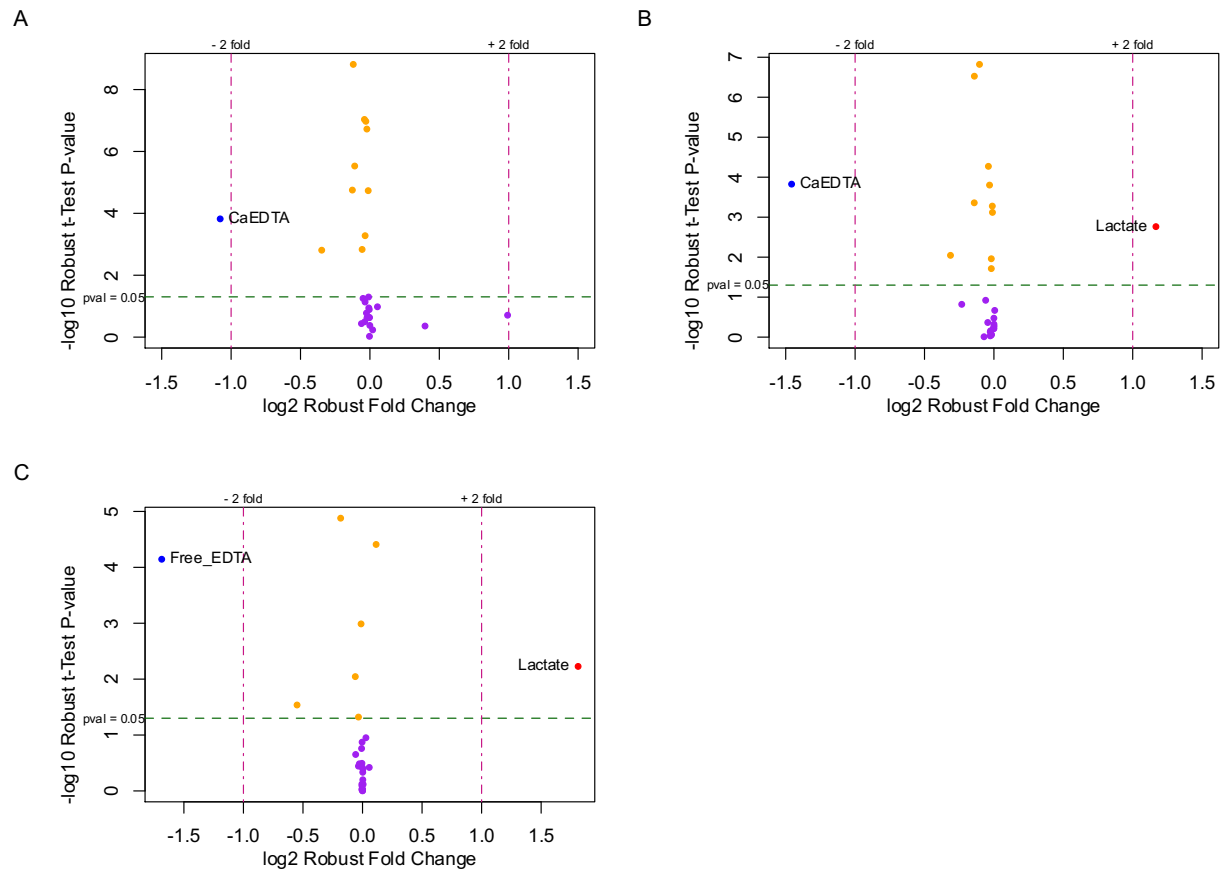
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Figure S3: Principal Component Analyses (PCoA) for the microbial composition of cervicovaginal fluid. Groups distribution in the whole community in early pregnancy samples collected between 10-15⁺⁶ weeks gestation.



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 64 **Figure S4: Heatmap representing species-level phylotypes relative abundance in each cervicovaginal**
 65 **fluid sample identified by 16s rRNA gene amplicon sequencing.** Samples are represented on the vertical
 66 axis and phylotypes on the horizontal axis. Color scale goes from red (highest abundance) to pale yellow
 67 (absence). The colored bar on the left side identifies the samples belonging to each principal component
 68 analyses (PCoA) group.

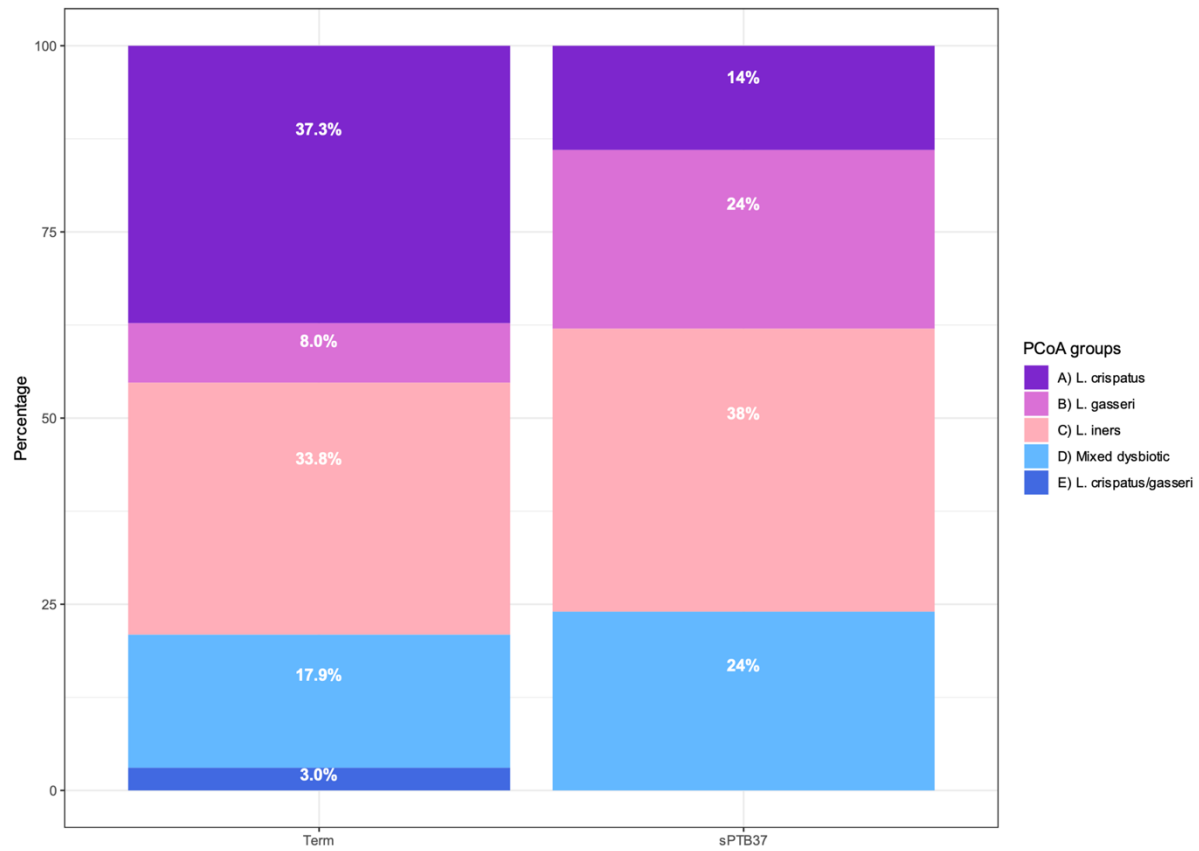
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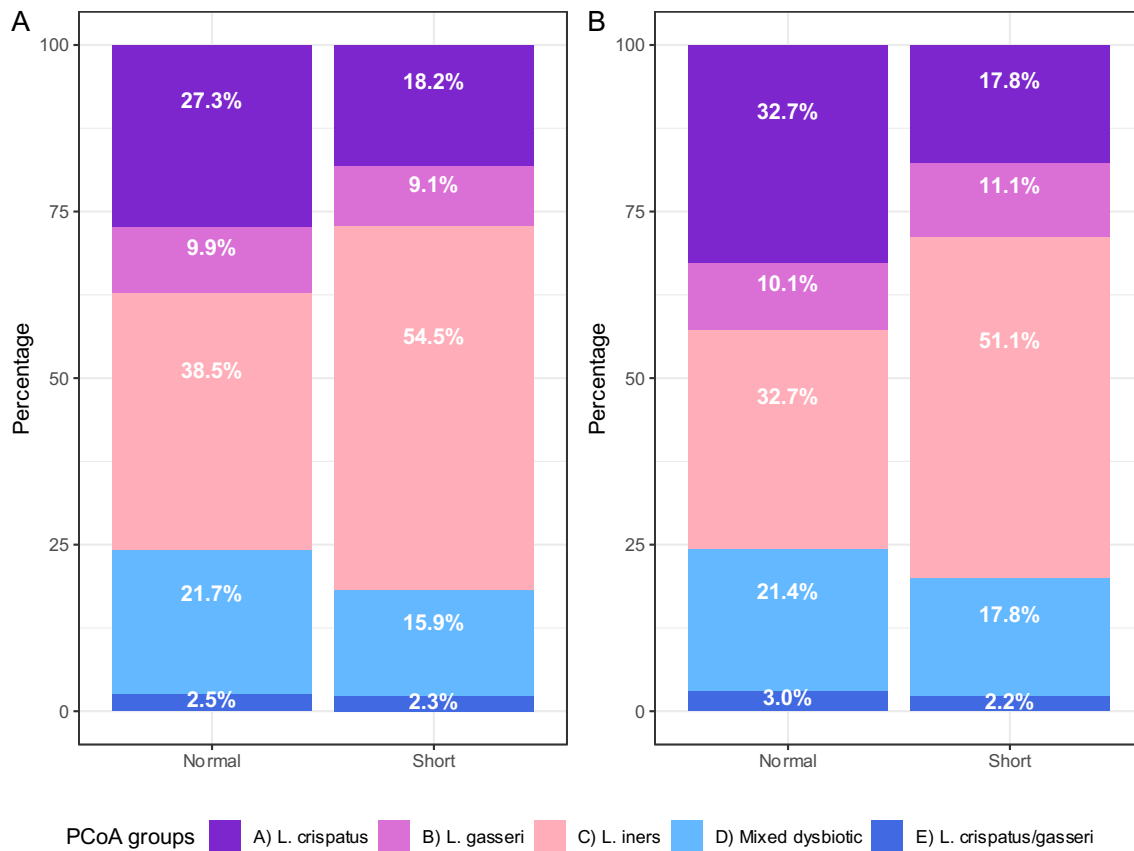
73 **Figure S5: Volcano plot showing fold changes in cervicovaginal fluid metabolites.** (A-B) Ethnicity
 74 comparison for White and Black women in early (A) and late (B) cervicovaginal fluid samples (baseline
 75 white women). Early samples comprised of N=72 Black and N=219 White women. Late samples
 76 characterized by N=70 Black and N=222 White women. (C) Comparison between low risk (N= 94) and high-
 77 risk (N=198) women in the late samples for Black and White women (baseline low-risk women).

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 80 **Figure S6: Cervicovaginal fluid microbial composition based on principal component analyses (PCoA)**
 81 **groups in late pregnancy samples based on delivery outcome.** Distribution of PCoA groups in the late
 82 samples (16-23⁺⁶ weeks gestation) in the whole community based on delivery outcome for term and
 83 spontaneous preterm (sPTB <37 weeks) birth.

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87 **Figure S7: Cervicovaginal fluid microbial composition based on principal component analyses (PCoA)**

88 **groups based on high-risk participant in relation to cervical length.** High-risk women stratified into two

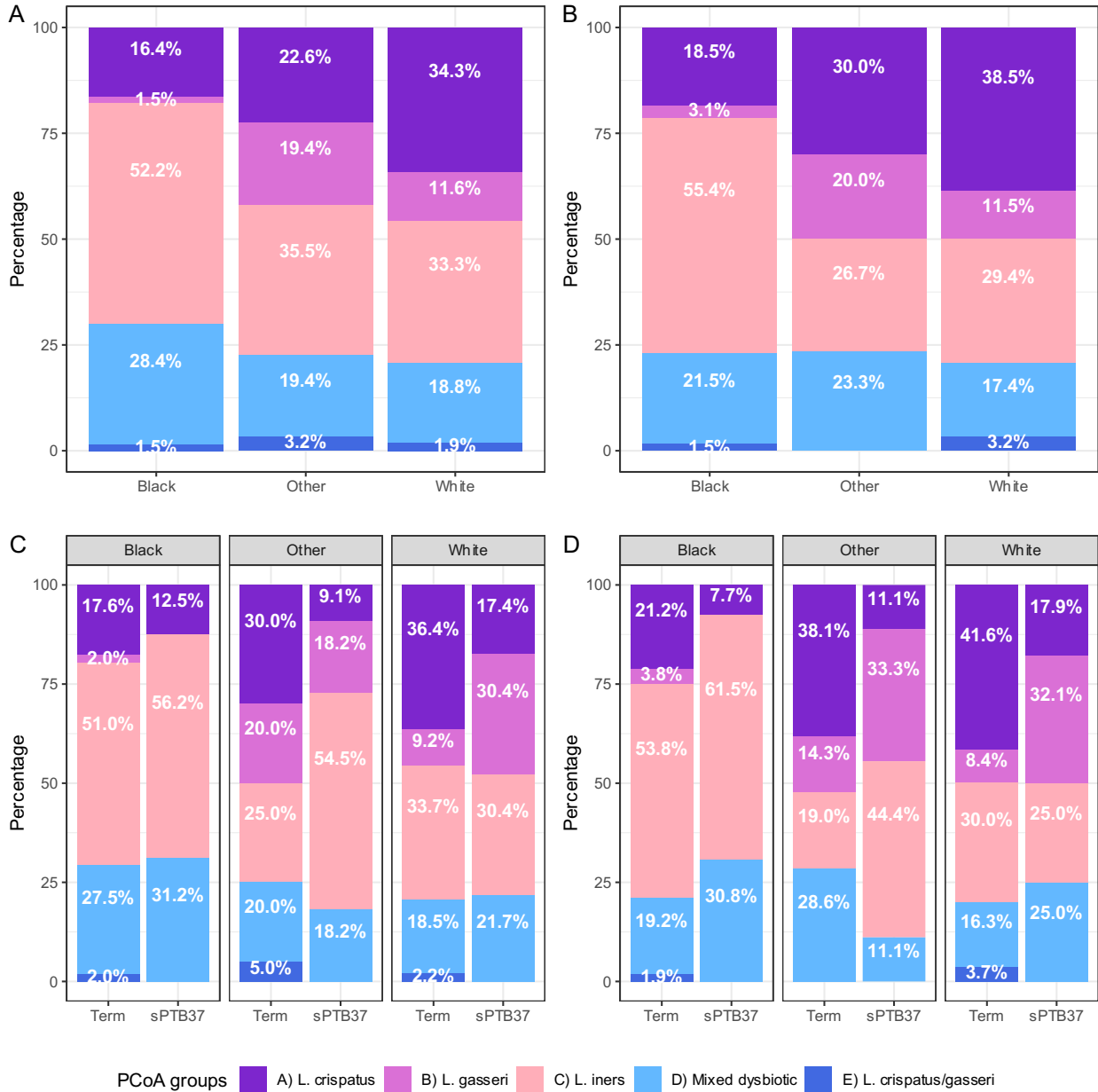
89 groups, those who have a normal cervical length measured by transvaginal ultrasound versus women who

90 develop a short cervix (<25 mm) by 24 weeks of gestation. A) early samples (10-15⁺6 weeks gestation) and

91 B) late samples (16-23⁺6 weeks gestation). Early samples high-risk N=220 of which 45 develop a short

92 cervix; late samples high-risk N= 219 of which 45 develop a short cervix.

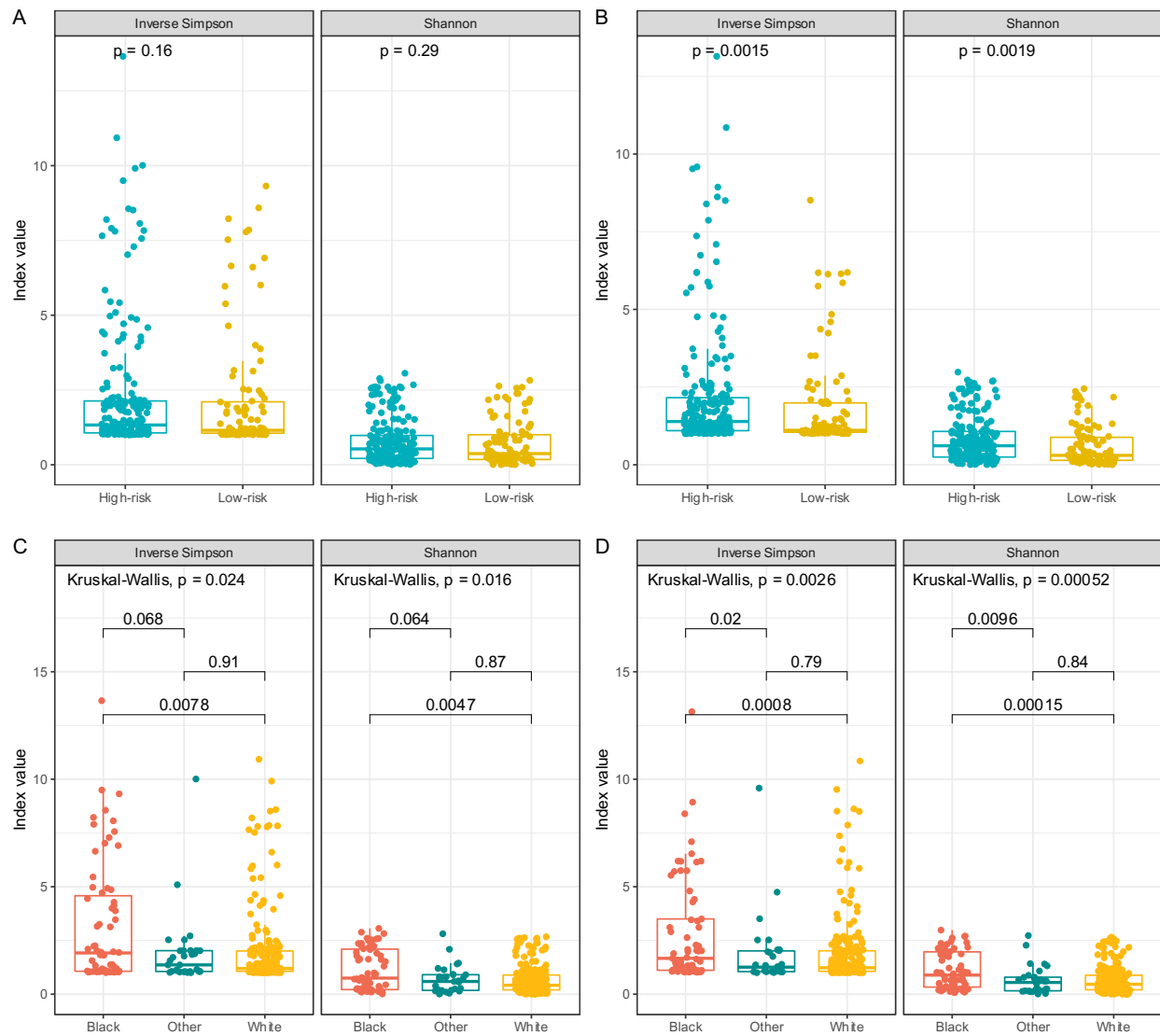
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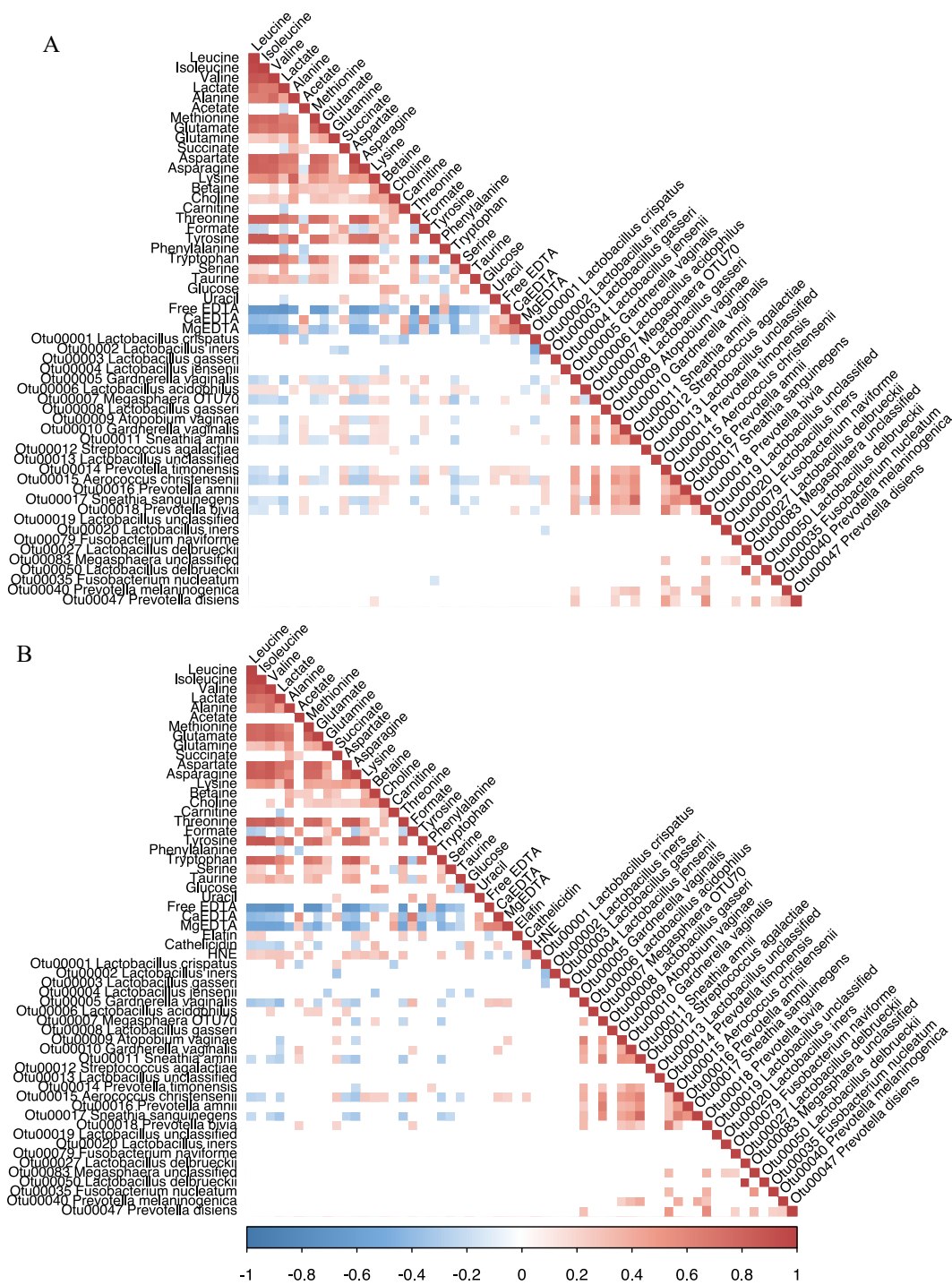
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Figure S8: Cervicovaginal microbial distribution based on principal component analyses (PCoA) groups in relation to self-reported ethnicity and pregnancy outcome. PCoA groups are shown in relation to ethnicity in (A) early (10-15⁺⁶ weeks gestation) and (B) late (16-24⁺⁶ weeks gestation) samples. (C) Distribution of PCoA groups based on ethnicity and term outcome in early samples compared to late samples (D). sPTB37: spontaneous preterm birth <37 weeks' gestation. Early samples comprise of: Black N=67 (16 sPTB37); White N=207 (23 sPTB37); Other N=31 (11 sPTB37). Late samples comprise of: Black N=65 (13 sPTB37); White N=218 (28 sPTB37); Other N=30 (9 sPTB37)



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 106 **Figure S9: Alpha diversity analyses at OTU level of species richness within cervicovaginal fluid.** Alpha
 107 diversity significance based on Wilcoxon and Kruskal-Wallis calculated on Inverse Simpson and Shannon
 108 indexes. (A, C) Early cervicovaginal fluid samples (10-15⁺⁶ weeks gestation); (B, D) late samples (16-24⁺⁶
 109 weeks gestation). Analyses based (A-B) on participant pregnancy risk status at study entry, (C-D) on
 110 ethnicity. Horizontal line and boxes represent median and interquartile range.



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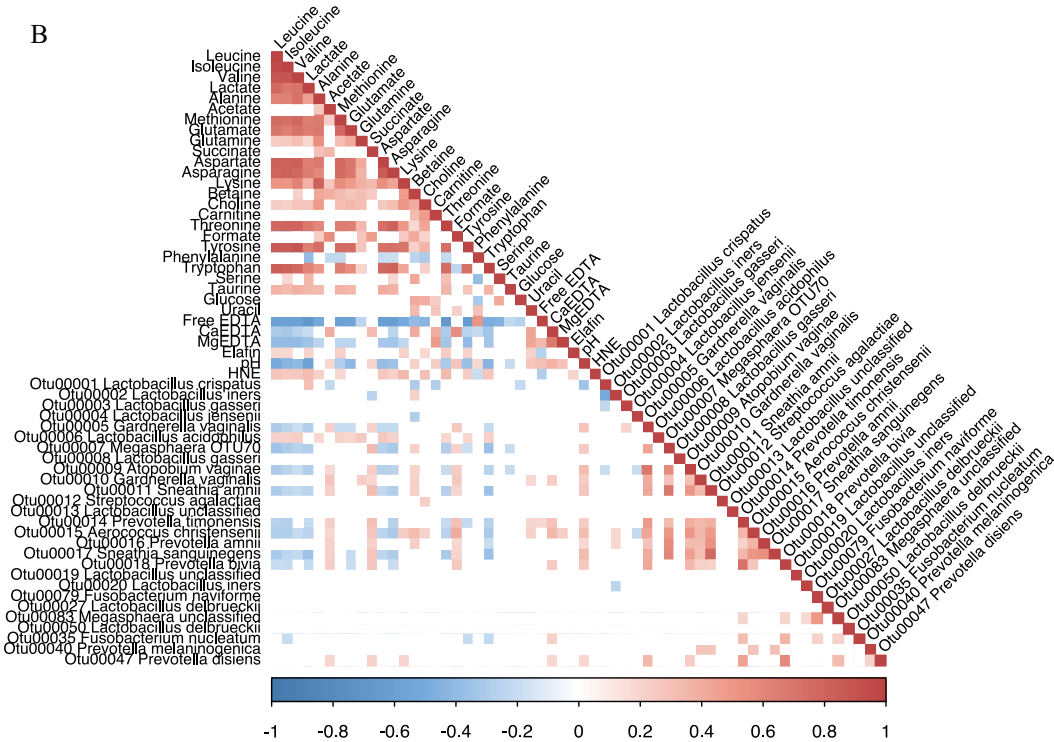
Figure S11: Spearman Correlation analyses of cervicovaginal fluid OTUs, metabolites and host response proteins in late samples (16-23+6 weeks gestation). (A) OTUs and metabolites (N= 305); (B) OTUs, metabolites, elafin, cathelicidin and HNE (N=154). OTUs are selected as most abundant i.e. filtered out OTUs with less than 1% average abundance and identified via LEfSe analyses for spontaneous preterm birth (sPTB <37 weeks). Only correlations (blue (negative) and red (positive)) with adjusted p values <0.05 are shown

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Figure S12: Spearman Correlation analyses of cervicovaginal fluid from whole cohort to include pH. (A) OTUs, metabolites, human neutrophil elastase (HNE), pH and elafin (N=164) in early samples, and in late samples (B) (N=164). OTUs selected as follows: i) showing more than 1% average abundance ii) identified via LfSe analyses as associated to spontaneous preterm birth (sPTB <37 weeks). Only correlation (blue (negative) and red (positive)) with adjusted p values <0.05 are shown.

133 **Table S1: Participant demographics.** Characteristics of participants providing samples in at least one time
 134 point (either early or late gestation) for microbiome, metabolite and host defense protein/peptide
 135 analysis. IUD pregnancies were removed; sPTB includes preterm prelabor rupture of membranes (PPROM,
 136 n=29) and mid-trimester loss (n=11). sPTB37: spontaneous preterm birth <37 weeks' gestation; sPTB34:
 137 spontaneous preterm birth <34 weeks' gestation.

Characteristic	Subcategory	Term	sPTB37(sPTB34)	Total Women
Count N (%)		286 (82.7%)	60 (27 sPTB34) (17.3%)	346
Maternal age (Years ± SD) at booking		32.4±4.8	33.6±6.2	32.6±5.1
Body Mass Index kg/m ²) at booking		25.5±5.5 (N=285)	27.0±4.9 (N=60)	25.7±5.5 (N=345)
	White	24.43±4.53 (N=204)	24.87±3.96 (N=31)	24.49±4.45 (N=235)
	Black	29.33±6.91 (N= 57)	29.57±5.01 (N=18)	29.38±6.49 (N= 75)
	Other (Asian and unknown)	25.77±6.66 (N=24)	27.84±3.97 (N=11)	26.42±5.97 (N= 35)
Ethnicity N (%)	White	205 (86.9%)	31 (11 sPTB34) (13.1%)	236 (100%)
	Black	57 (76.0%)	18 (10 sPTB34) (24.0%)	75 (100%)
	Other (Asian and unknown)	24 (68.6%)	11 (6 sPTB34) (31.4%)	35 (100%)
Risk status N (%)	Low risk	102 (96.23%)	4 (0 sPTB34) (3.77%)	106
	Low risk White	80 (100%)	0 (0%)	80 (100%)
	Low risk Black	13 (81.2%)	3 (18.8%)	16 (100%)
	Low risk other	9 (90%)	1 (10%)	10 (100%)
	High risk	184 (76.67%)	56 (27 sPTB34) (23.33%)	240
	High risk White	125 (80.1%)	31 (19.9%)	156 (100%)
	High risk Black	44 (74.6%)	15 (25.4%)	59 (100%)
	High risk other	15 (60%)	10 (40%)	25 (100%)

Smoking status N	Current smoker	17	2	19
	White	14		115
	Black	2		02
	Other	1		12
	Ex-smoker (gave up in current pregnancy)	17	3	20
	White	13	3	16
	Black	4	1	5
	Other	0	0	0
	Ex (gave up before current pregnancy)	40	9	49
	White	31	8	39
	Black	5	0	5
	Other	0	0	0
	Never smoked	211	44	255
	White	146	19	
	Black	46	16	
Other	19	9		
Missing data	1	2	3	
Short cervix <25 mm before 24 weeks gestation (N)	High risk	25	24 (18 sPTB34)	49
High-risk with short cervix <25 mm before 24 weeks gestation	Black	16	10 (8 sPTB34)	26
	White	9	9 (6 sPTB34)	18
	Other	5	5 (4 sPTB34)	10

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140 **Table S2: Exploration of cervicovaginal fluid (CVF) components.** Comparison of principal component
 141 analyses (PCoA) groups in the early samples (10-15⁺⁶ weeks gestation) with cervicovaginal fluid
 142 metabolites (whole cohort) and host defense molecules. Significant differences (Wilcoxon p-value <0.05)
 143 indicated by green (lower) or orange (higher) in A or B versus other PCoA groups.

PCoA group	A v B	A v C	A v D	A v E	B v C	B v D	C v D
CVF metabolites							
Acetate							
Alanine							
Asparagine							
Aspartate							
Betaine							
Ca EDTA							
Carnitine							
Choline							
Formate							
Glucose							
Glutamate							
Glutamine							
Isoleucine							
Lactate							
Leucine							
Lysine							
Methionine							
Mg EDTA							
Phenylalanine							
Serine							
Succinate							
Taurine							
Threonine							
Tryptophan							
Tyrosine							
Uracil							
Valine							
Other CVF measurements							
pH							
Elafin							
Cathelicidin							
HNE							

144 Number of samples per PCoA group for comparisons between i. metabolites: A = 89, B = 31, C = 115, D =
 145 64, E = 6; ii. pH: A = 55, B=19, C=62, D=39, E=4; iii. Elafin: A= 85, B=29, C=111, D=61, E=6; iv. cathelicidin
 146 measurements: A= 41, B=16, C=76, D=37, E=4; and v. human neutrophil elastase (HNE): A= 84, B=29,
 147 C=107, D=57, E=6. One further metabolite was detected in CVF but removed from our analyses as
 148 propylene glycol was a contaminant from the lubricant used for cervical length measurement in high risk
 149 women.

150 **Table S3: Orthogonal Projections to Latent Structures – Discriminant Analysis (OPLS-DA) of**
 151 **cervicovaginal fluid metabolites differences.** R²X and R²Y: explained variation, goodness of fit for X/OTU.
 152 Q²X: goodness of prediction, explain the predicted variation. RMSEE: Root Mean Squared Error of
 153 Estimation. pR²Y and pQ²: permuted R²Y and Q²Y; these values provide a baseline for Q2 above which a
 154 model can discriminate according to the indicated binary classification.
 155

Comparison	R ² X (cum)	R ² Y (cum)	Q ² (cum)	RMSEE	pR ² Y	pQ ²
Ethnicity: White women and Black women early samples	0.445	0.174	0.112	0.394	0.05	0.05
Ethnicity: White women and Black women late samples	0.468	0.168	0.123	0.391	0.05	0.05
Risk: Low-risk and High-risk women in late samples (White and Black women only)	0.396	0.134	0.044	0.437	0.05	0.05

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159 **Table S4: LDA (Linear Discriminant Analysis) Effect Size (LEfSe) of cervicovaginal fluid OTUs in relation**
 160 **to term and preterm (<37 weeks) birth.** Analyses for cervicovaginal fluid samples collected during early
 161 (10-15⁺⁶ weeks) and late (16-23⁺⁶ weeks) pregnancy. Associations between OTUs and term delivery or
 162 sPTB <37 weeks (sPTB37) in the whole cohort and stratified by ethnicity assessed by LEfSe. All data have
 163 an LDA score > 3 and p-value < 0.05. Table show OTUs with relative abundance overall >0.5% across all
 164 samples, in bold OTUs >1% abundance.
 165

Sampling time	Direction	OTU and species / taxon identification	LDA	p-value
All women				
Early Pregnancy	Term	OTU1 <i>L. crispatus</i>	4.959	0.005
		OTU6 <i>L. acidophilus</i>	3.848	0.021
	sPTB37	OTU27 <i>L. delbrueckii</i>	3.720	0.001
		OTU3 <i>L. gasseri</i>	4.525	0.021
		OTU21 <i>Bifidobacterium breve</i>	4.024	0.009
Late Pregnancy	Term	OTU1 <i>L. crispatus</i>	5.032	0.000
		OTU27 <i>L. delbrueckii</i>	3.588	0.022
	sPTB37	OTU18 <i>Prevotella bivia</i>	3.365	0.001
		OTU35 <i>Fusobacterium nucleatum</i>	3.710	0.001
		OTU47 <i>Prevotella disiens</i>	3.099	0.014
White women				
Early Pregnancy	Term	OTU1 <i>L. crispatus</i>	4.982	0.006
	sPTB37	OTU27 <i>L. delbrueckii</i>	3.973	0.005
		OTU3 <i>L. gasseri</i>	4.818	0.014
Late Pregnancy	Term	OTU1 <i>L. crispatus</i>	5.078	0.000
	sPTB37	OTU27 <i>L. delbrueckii</i>	4.037	0.009
		OTU18 <i>Prevotella bivia</i>	3.452	0.030
		OTU39 <i>L. rhamnosus</i>	3.228	0.030
		OTU26 <i>Dialister micraerophilus</i>	3.221	0.001
		OTU47 <i>Prevotella disiens</i>	3.159	0.036
Black women				
Early Pregnancy	sPTB37	OTU23 <i>L. vaginalis</i>	3.032	0.025
		OTU21 <i>Bifidobacterium breve</i>	4.398	0.010
		OTU6 <i>L. acidophilus</i>	3.274	0.004
Late Pregnancy	Term	OTU3 <i>L. gasseri</i>	4.346	0.050
	sPTB37	OTU35 <i>Fusobacterium nucleatum</i>	3.791	0.023
		OTU18 <i>Prevotella bivia</i>	3.522	0.010

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169 **Table S5: LDA (Linear Discriminant Analysis) Effect Size (LEfSe) of cervicovaginal fluid OTUs in relation**
 170 **to term and preterm (<34 weeks) birth.** Analyses for cervicovaginal fluid samples collected during early
 171 (10-15⁺⁶ weeks) and late (16-23⁺⁶ weeks) pregnancy. LEfSe association at OTUs level in the whole cohort.
 172 Cervicovaginal OTUs with bacterial taxonomy associated that significantly correlate with term or sPTB34
 173 (spontaneous preterm birth less than 34 weeks' gestation) in all women, White or Black women only. All
 174 data have an LDA score >3 and p-value <0.05. Table shows OTUs with relative abundance overall >0.5%
 175 across all samples, in bold OTUs >1% abundance.

Sampling time	Direction	OTU and species / taxon identification	LDA	p-value
All women				
Early Pregnancy	Term	OTU7 <i>Megasphaera</i> "OTU70"	4.103	0.029
		OTU6 <i>Lactobacillus acidophilus</i>	3.914	0.044
		OTU16 <i>Prevotella amnii</i>	3.474	0.042
	sPTB34	OTU3 <i>Lactobacillus gasseri</i>	4.736	0.024
		OTU21 <i>Bifidobacterium breve</i>	4.323	0.043
		OTU27 <i>Lactobacillus delbrueckii</i>	4.003	7.05E-07
Late Pregnancy	Term	OTU1 <i>Lactobacillus crispatus</i>	5.06	0.025
	sPTB34	OTU14 <i>Prevotella timonensis</i>	4.1	0.006
		OTU27 <i>Lactobacillus delbrueckii</i>	4.064	1.92E-04
		OTU35 <i>Fusobacterium nucleatum</i>	4.042	2.45E-07
		OTU18 <i>Prevotella bivia</i>	3.768	4.63E-06
		OTU26 <i>Dialister micraerophilus</i>	3.291	1.70E-05
		OTU24 <i>Dialister</i> unclassified	3.116	0.022
White women				
Early Pregnancy	sPTB34	OTU3 <i>Lactobacillus gasseri</i>	5.05	0.0162
		OTU27 <i>Lactobacillus delbrueckii</i>	4.579	6.12E-07
		OTU39 <i>Lactobacillus rhamnosus</i>	3.101	0.0005
Late Pregnancy	Term	OTU1 <i>Lactobacillus crispatus</i>	5.205	0.0315
	sPTB34	OTU27 <i>Lactobacillus delbrueckii</i>	4.188	5.10E-06
		OTU18 <i>Prevotella bivia</i>	3.823	0.0004
		OTU26 <i>Dialister micraerophilus</i>	3.436	3.02E-06
		OTU39 <i>Lactobacillus rhamnosus</i>	3.215	0.0046
Black women				
Early Pregnancy	Term	OTU7 <i>Megasphaera</i> "OTU70"	4.382	0.027
	sPTB34	OTU21 <i>Bifidobacterium breve</i>	4.676	0.034
Late Pregnancy	Term	OTU12 <i>Streptococcus agalactiae</i>	4.042	0.011
	sPTB34	OTU35 <i>Fusobacterium nucleatum</i>	4.292	2.97E-04
		OTU18 <i>Prevotella bivia</i>	3.721	0.032
		OTU45 <i>Mobiluncus mulieris</i>	3.33	0.008

176 **Table S6: Composite metabolite prediction model for spontaneous preterm birth <37 weeks.** Stepwise
 177 logistic regression including ethnicity and cervicovaginal fluid metabolites (detected using NMR) in the
 178 model, identified seven metabolites as a useful composite indicator of risk of spontaneous preterm birth
 179 <37 weeks (sPTB37). Data from N = 618 CVF samples. Robust standard errors and hence confidence
 180 interval and p-values, were adjusted for up to two measurements on each participant (n=341). Receiver
 181 operator characteristic curves given for overall test; at two different gestational sampling points and
 182 stratified for self-reported ethnicity. Odds ratios given for the contribution of individual metabolites to
 183 the overall prediction. For the seven metabolites, the Odds Ratios show the impact of a 1 standard
 184 deviation change in metabolite levels on chance of SPTB (standard deviations for leucine 0.538, tyrosine
 185 0.202, lactate 5.62, betaine 0.209, acetate 1.88, Ca²⁺ 2.26, aspartate 0.0279, glucose, 0.423).
 186

Composite metabolite prediction model	ROC Area (Confidence interval)
sPTB37	0.752 (0.699 to 0.806)
Test at 10-15 ⁺⁶ weeks	0.748 (0.671 to 0.824)
Test at 16-23 ⁺⁶ weeks	0.763 (0.689 to 0.836)
Composite metabolite model by ethnicity	
Test (Black women)	0.716 (0.607 to 0.826)
Test (White women)	0.750 (0.677 to 0.822)
Test (Other)	0.751 (0.622 to 0.881)
Individual metabolites in composite	Odds Ratios (Confidence Interval)
Leucine	3.118 (1.616 to 6.017)
Tyrosine	0.023 (0.002 to 0.251)
Aspartate	1.675 (1.035 to 2.712)
Lactate	0.432 (0.277 to 0.675)
Betaine	1.365 (1.029 to 1.812)
Acetate	1.610 (1.220 to 2.124)
Ca ²⁺	1.378 (1.003 to 1.894)

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195 **Table S7: Logistic regression of significant cervicovaginal three metabolites (standardized) to predict**
 196 **spontaneous preterm birth <34 weeks (sPTB34).** N=618 samples from 341 women. Robust standard
 197 errors and hence confidence interval and p-values, were adjusted for up to two measurements per
 198 participant. For Ca²⁺, aspartate and glucose, Odds Ratios show the impact of a 1 standard deviation change
 199 in metabolite levels on chance of sPTB34 (standard deviations for Ca²⁺ 2.26; aspartate 0.0279; glucose,
 200 0.423).
 201

Composite prediction model	ROC Area	Confidence Interval
sPTB34	0.701	0.626 to 0.776
Individual metabolites (n=341; n=618)	Odds Ratio	Confidence Interval
Glucose	1.269	1.129 to 1.426
Ca ²⁺	1.86291	1.298 to 2.673
Aspartate	1.767967	1.295 to 2.414
In order rejected from the model at P<0.05		
Free EDTA, methionine, betaine, acetate		

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Table S8: Stepwise logistic regression model of phylotypes. Stepwise logistic regression including
 ethnicity and the 9 most abundant cervicovaginal fluid OTUs (detected using 16s rRNA sequencing) in the
 model, identified Black and Other ethnicities and the OTUs associated with *L. acidophilus* and *L. crispatus*
 as being significantly associated with risk of spontaneous preterm birth <34 weeks. Data from N = 618 CVF
 samples. Robust standard errors (not shown), and hence confidence interval and p-values, were adjusted
 for up to two measurements on each participant (n=341). Odds Ratio of the bacteria show the impact of
 a 1% change in the prevalence on chance of preterm birth

	Odds Ratio	Confidence interval
<i>L. acidophilus</i>	0.008	0.001 to 0.115
<i>L. crispatus</i>	0.233	0.059 to 0.921
Black ethnicity	2.489	0.915 to 6.77
Other ethnicity	4.374	1.402 to 13.642
In order, rejected from model at P>0.05		
<i>S. amnii</i> , <i>A. vaginae</i> , <i>G. vaginalis</i> , <i>L. gasseri</i> , <i>L. jensenii</i> , <i>L. iners</i> , M. OTU70		

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217 **Table S9: Logistic regression metabolites and phlotypes for spontaneous preterm birth <34 weeks**
 218 **(sPTB34).** Logistic regression of significant cervicovaginal fluid metabolites (standardized), *L. crispatus* and
 219 *L. acidophilus* phlotypes proportions to predict sPTB34. N=618 samples from 341 women. Robust
 220 standard errors and hence confidence interval and p-values, were adjusted for up to two measurements
 221 per participant. For Ca²⁺, aspartate and glucose, Odds Ratios show the impact of a 1 standard deviation
 222 change in metabolite levels on chance of sPTB (standard deviations for Ca²⁺ 2.26; aspartate 0.0279;
 223 glucose, 0.423). For *L. crispatus* and *L. acidophilus* Odds Ratios show the impact of a 1% change in
 224 prevalence.

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Composite prediction model	ROC Area	Confidence Interval
sPTB34	0.758	0.692 to 0.823
Test at 10-15 ⁺⁶ weeks	0.755	0.655 to 0.855
Test at 16-23 ⁺⁶ weeks	0.758	0.676 to 0.840
Composite metabolite prediction by ethnicity		
Test (black women)	0.594	0.452 to 0.735
Test (white women)	0.835	0.765 to 0.906
Test (Other)	0.716	0.541 to 0.891
Individual metabolites in composite (n=341; n=618)	Odds Ratios	Confidence Interval
<i>L. crispatus</i>	0.986	0.973 to 0.999
Ca ²⁺	1.712	1.150 to 1.548
Aspartate	1.883	1.314 to 2.697
<i>L. acidophilus</i>	0.943	0.921 to 0.967
Glucose	1.230	1.085 to 1.395

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229 **Table S10: Characterization of the 16S microbiome based on species-level composition by**
 230 **samples.** Sequences were assigned to the vaginal database taxonomy by means of the Wang
 231 approach.

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