It currently contains:

1. Population (2020)
2. Density: The number of people who lives per square meter. (2020)
3. Median age (2020)
4. Urban population: the % of the population who lives in urban areas. (2020)
5. Hospital beds per 1K people: I assume that the higher this number is, the lower the fatalities number would be. (2020, 2018)
6. Forced quarantine policy initial date: I believe that a couple of weeks after this specific date, we can assume  
   there would be a reduction of the infection rate. (updated on a daily basis)
7. School closure policy initial date: Same as (6). (updated on a daily basis)
8. Public places (bars, restaurants, movie theatres, etc.) closure policy initial date (4/3/2020)
9. The maximum amount of people allowed in gatherings and the initial date of the policy (4/3/2020)
10. Non-essential house leaving - initial date of the restriction (4/3/2020)
11. Sex ratio grouped by age groups (amount of males per female). (2020)
12. Lung disease death rate per 100k people, separated by sex. (2020)
13. % of smokers within the population: The higher this number is, the higher the fatalities number would be. (2019)
14. Amount of COVID detection test made per day: I collected this information for about 50 countries, missing 120  
    more. (3/22/2020)
15. GDP-nominal (2019)
16. Health expenses in international USD (2019, 2017, 2015)
17. Health expenses divided by population (2020 - population), (2019, 2017, 2015 - health expenses)
18. Average amount of children per woman - I find it as an important feature when it comes in interaction with density and school restriction variables. (2017)
19. First patient detection date
20. Total confirmed cases (4/3/2020)
21. Total active cases (4/3/2020)
22. New confirmed cases (4/3/2020)
23. Total deaths (4/3/2020)
24. New deaths (4/3/2020)
25. Total recovered (4/3/2020)
26. Amount of patients in critical situation (4/3/2020)
27. Total cases / 1 million population (4/3/2020)
28. Total deaths / 1 million population (4/3/2020)
29. Average temperature (Celsius) measured between January and April. (2020)
30. Average percentage of humidity measured between January and April. (2020)

Some insights:

1. I've seen that there are some pretty clear distinctions between female and male mortality rate as men tend to develop more severe symptoms.  
   Therefore, I added some variables which represent the sex ratio (amount of males per female) in each country, with separation by age groups & total.  
   Moreover, I added some lung disease data (death rate per 100k people) in each country with separation by sex as well.
2. The average amount of children per woman has a quite high p-value when trying to analyze the trend of the confirmed cases. Especially when it comes in interaction with 'density' and school restrictions.