Supplementary statistical methods

Best cut-point selection was based on cubic regression splines representing the modeled transformed outcome (log HR in blue in Supplementary Figure 1) as a function of a covariate. When a steep increase or decrease of the log HR was observed in an area where the 95% CI (in red) was narrow, the nearest threshold value located in a flat zone was selected (e.g. age or number of nodal sites). When no such inflexion was observed (e.g. hemoglobin level or platelet count) or when the inflexion was near a usual cut-off (e.g. albumin), previously used cut-points were kept. For ß₂m where no inflexion was observed, both the UNL and the 3mg/L cut-off (used as a high tumor GELF criterion is some previous studies) were tested.

For Net Reclassification Improvement (NRI), a 5-yr time horizon and the continuous NRI were used. The overall NRI was reported in Table 3. The SAS macros from Professor Nancy Cook were used for NRI computation (<u>http://ncook.bwh.harvard.edu/sas-macros.html</u>).

For computing the Concordance Probability Estimates (CPE), we used the macro developed by Mithat Gönen, Qianxing Mo and Glenn Heller for SAS

(http://support.sas.com/publishing/bbu/60610/SASphcpe.zip).

Supplementary Table 1. Patient characteristics in the validation set

	FL2000 (N=175)	MER (N=304)	All (N=479)
	N (%)	N (%)	N (%)
Age > 60 yrs	89 (51)	136 (45)	225 (47)
Male sex	96 (55)	165 (54)	261 (54)
ECOG > 1	11 (6)	13 (4)	24 (5)
Stage III-IV	152 (87)	236 (79)	388 (81)
Nodal sites involvement > 4	86 (49)	125 (44)	211 (44)
Bone marrow involvement	108 (62)	130 (46)	238 (50)
Extranodal sites involvement (other than bone marrow)	69 (40)	100 (33)	169 (35)
LDH > UNL	64 (37)	75 (27)	139 (29)
Hemoglobin < 12 g/dL	37 (21)	54 (19)	91 (19)
ß₂m > 3 mg/L	62 (38)	101 (33)	163 (34)
Induction treatment			
R-CHOP	0 (0)	121 (40)	121 (25)
R-CVP	0 (0)	68 (22)	68 (14)
R-bendamustine	0 (0)	104 (34)	104 (22)
R-CHVP+IFN	175 (100)	0 (0)	175 (37)
Others	0 (0)	11 (4)	11 (2)
Maintenance [§]			
Rituximab	0 (0)	95 (31)	95 (20)
IFN	175 (100)	0 (0)	175 (36)
None	0 (0)	209 (69)	209 (44)

Missing data: for the FL2000 cohort: $\[mathcal{B2m}(n=11)\]$, bone marrow involvement (n=1), LDH (n=4), stage (n=1), extranodal sites (n=3); for the MER cohort: ECOG (n=4), stage (n=7), nodal sites (n=21), bone marrow involvement (n=23), extranodal sites (n=6), LDH (n=22), hemoglobin (n=16).

Supplementary Table 2. Event-free survival at 24 months (EFS24) according to the PRIMA-PI or the FLIPI in the PRIMA cohort.

	FLIPI, n (%)		Statistics	PRIMA-PI, n (%)		Statistics
	Achieved EFS24	Failed to achieve EFS24	χ ² =22.27 Φ _c =0.14 <i>P</i> =1.36*10 ⁻⁵	Achieved EFS24	Failed to achieve EFS24	χ²=55.48 Φc=0.23 <i>P</i> =1.41*10 ⁻¹²
Low	200 (84)	38 (16)		303 (86)	49 (14)	
Intermediate	319 (79)	86 (21)		272 (79)	74 (21)	
High	337 (69)	150 (31)		203 (62)	124 (38)	
Total	856 (76)	274 (24)		778 (76)	247 (24)	

 Φ_c =Cramer's V, P is calculated from the Fisher's exact test.

Supplementary Table 3. Event-free survival at 24 months (EFS24) according to the PRIMA-PI or the FLIPI in the validation cohort.

	FLIPI, n (%)		Statistics	PRIMA-PI, n (%)		Statistics
	EFS24-	EFS24+		EFS24-	EFS24+	
Low	112 (89)	14 (11)	χ²=13.21 Φ _c =0.17 <i>P</i> =0.0016	151 (90)	17 (10)	
Intermediate	133 (84)	26 (16)		112 (82)	24 (18)	χ^2 =18.24 Φ_c =0.20
High	120 (73)	45 (27)		113 (72)	45 (28)	<i>P</i> =0.0001
Total	365 (81)	85 (19)		376 (81)	86 (19)	

 Φ_c =Cramer's V, P is calculated from the Fisher's exact test.



Supplementary Figure 1. Cox regression splines analysis for best cut-off determination of continuous parameters.

Supplementary Figure 2. (A-D) PFS according to the four scores in the observation arm of the PRIMA study. (E-H) PFS according to the four scores in the rituximab maintenance arm of the PRIMA study.



Supplementary Figure 3. Survival in the training cohort. (A) OS according to the PRIMA-PI. (B) OS according to the FLIPI. (C) Lymphoma-specific survival according to the PRIMA-PI. (D) Lymphoma-specific survival according to the FLIPI.

