#### **Supplemental Online Content**

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**eMethods.** Pattern mixture model analysis This supplemental material has been provided by the authors to give readers additional information about their work.

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		Mean (95% CI)						Fitted Difference (95% CI)	
FACT-BRM Scale	Cycle	Ipilimumab/HDI				Pembrolizu	Pembrolizumab vs. ipilimumab/HDI		
		Ν	Baseline	Follow-Up	Ν	Baseline	Follow-Up	Difference	P-value
Trial Outcome Index	1	489	91.9 (90.8 to 93.0)	83.3 (81.6 to 85.0)	603	91.9 (90.9 to 92.9)	91.8 (90.7 to 92.9)	8.5 (7.1 to 10.0)	<.001
	3	267	91.9 (90.5 to 93.4)	80.6 (78.4 to 82.9)	565	92.1 (91.0 to 93.2)	90.3 (89.2 to 91.5)	9.6 (7.9 to 11.3)	<.001
	5	183	91.6 (89.7 to 93.5)	83.2 (80.5 to 85.9)	486	92.1 (91.0 to 93.3)	89.2 (87.9 to 90.6)	5.6 (3.7 to 7.6)	<.001
	7	141	90.9 (88.7 to 93.2)	83.2 (80.2 to 86.2)	425	92.5 (91.2 to 93.7)	90.2 (88.8 to 91.6)	5.7 (3.7 to 7.7)	<.001
	9	104	90.5 (87.8 to 93.2)	83.3 (79.8 to 86.8)	387	92.8 (91.5 to 94.0)	90.3 (88.8 to 91.7)	5.0 (2.6 to 7.4)	<.001
Total Score	1	489	135.7 (134.1 to 137.2)	127.4 (125.4 to 129.5)	602	135.5 (134.1 to 136.9)	136.7 (135.2 to 138.1)	9.4 (7.7 to 11.2)	<.001
	3	267	135.6 (133.5 to 137.6)	124.4 (121.5 to 127.2)	563	135.7 (134.3 to 137.2)	134.9 (133.3 to 136.4)	10.4 (8.1 to 12.6)	<.001
	5	183	135.0 (132.4 to 137.6)	126.2 (122.8 to 129.7)	484	135.8 (134.2 to 137.3)	133.6 (131.9 to 135.4)	6.8 (4.3 to 9.4)	<.001
	7	141	133.8 (130.8 to 136.9)	127.3 (123.4 to 131.1)	424	136.3 (134.7 to 138.0)	134.9 (133.1 to 136.8)	5.6 (2.9 to 8.3)	<.001
	9	104	133.4 (129.9 to 136.9)	126.8 (122.3 to 131.4)	385	136.6 (134.9 to 138.3)	135.0 (133.1 to 136.9)	5.4 (2.3 to 8.6)	<.001
Physical Subscale	1	495	24.4 (24.1 to 24.7)	21.9 (21.4 to 22.3)	612	24.3 (24.0 to 24.6)	24.0 (23.7 to 24.3)	2.2 (1.7 to 2.7)	<.001
	3	271	24.4 (24.0 to 24.8)	21.2 (20.6 to 21.8)	575	24.4 (24.1 to 24.6)	23.7 (23.4 to 24.0)	2.5 (2.0 to 3.0)	<.001
	5	186	24.3 (23.8 to 24.9)	21.5 (20.8 to 22.2)	496	24.4 (24.1 to 24.7)	23.4 (23.0 to 23.7)	1.9 (1.3 to 2.5)	<.001
	7	143	24.2 (23.5 to 24.8)	21.6 (20.8 to 22.5)	433	24.4 (24.1 to 24.7)	23.6 (23.2 to 23.9)	1.7 (1.1 to 2.3)	<.001
	9	107	24.1 (23.4 to 24.9)	21.6 (20.6 to 22.7)	393	24.5 (24.2 to 24.8)	23.4 (23.0 to 23.8)	1.5 (0.7 to 2.2)	<.001
Cognitive/Emotional	1	496	19.3 (18.9 to 19.6)	18.6 (18.2 to 19.0)	612	19.1 (18.8 to 19.5)	19.6 (19.3 to 19.9)	1.1 (0.7 to 1.4)	<.001
	3	271	19.4 (19.0 to 19.9)	17.9 (17.3 to 18.5)	575	19.2 (18.9 to 19.5)	19.2 (18.8 to 19.5)	1.5 (1.0 to 2.0)	<.001
	5	185	19.4 (18.8 to 20.0)	18.4 (17.7 to 19.1)	496	19.2 (18.9 to 19.6)	18.8 (18.4 to 19.2)	0.6 (0.0 to 1.1)	.04
	7	143	19.2 (18.6 to 19.9)	18.1 (17.3 to 18.8)	433	19.3 (18.9 to 19.7)	19.1 (18.6 to 19.5)	1.0 (0.4 to 1.6)	.002
	9	107	19.4 (18.7 to 20.0)	17.9 (17.0 to 18.8)	393	19.4 (19.0 to 19.7)	19.0 (18.5 to 19.4)	1.1 (0.4 to 1.8)	.003

### eTable 1: Observed and Fitted Group Mean Results for the FACT-BRM Scales

# eTable 2: Determination of best model fit for longitudinal data analyses

	R	Row 2 = Difference in fit statist	npared to alternative specified nested	el, difference in degrees of freedom, p-value by chi-square d model, difference in degrees of freedom, p-value by chi-square	
Domain	Linear Time, No Interaction	Linear Time, Interaction with Treatment	<u>Function for Time in Mode</u> Quadratic Time, No Interaction	<u>l!"</u> Quadratic Time, Interaction with Treatment	Best Model
FACT-BRM-TOI	26951.8, 9	26937.6, 10 Vs linear time: 14.2, 1, p<.001	26932.1, 10 Vs linear time: 19.7, 1, p<.001	26913.8, 12 Vs linear time, no interaction: 38, 3, p<.001 Vs linear time, interaction with treatment: 23.8, 2, p<.001 Vs quadratic time, no interaction: 18.3, 2, p<.001	Quadratic Time w/ Interaction*
FACT-BRM Total Score	28543.8, 9	28534.9, 10 Vs linear time: 8.9, 1, p=.003	28524.2, 10 Vs linear time: 19.6, 1, p<.001	28512.0, 12 Vs linear time, no interaction: 31.8, 3, p<.001 Vs linear time, interaction with treatment: 22.9, 2, p<.001 Vs quadratic time, no interaction: 12.2, 2, p=.002	Quadratic Time w/ Interaction*
FACT-BRM Physical Subscale	18842.8, 9	18838.7, 10 Vs linear time: 4.1, 1, p=.04	18831.0, 10 Vs linear time: 11.8, 1, p=.001	18824.0, 12 Vs linear time, no interaction: 18.8, 3, p<.001 Vs linear time, interaction with treatment: 14.7, 2, p=.001 Vs quadratic time, no interaction: 7.0, 2, p=.03	Quadratic Time w/ Interaction*
FACT-BRM Cognitive/Emotional Subscale	17993.9, 9	17993.5, 10 Vs linear time: 0.4, 1, p=.53	17982.0, 10 Vs linear time: 11.9, 1, p=.001	17981.0, 12 Vs linear time, no interaction: 12.9, 3, p=.005 Vs linear time, interaction with treatment: 12.5, 2, p=.002 Vs quadratic time, no interaction: 1.0, 2, p=.61	Quadratic Time, No Interaction*
FACT-G Total Score	26263.0, 9	26252.7, 10 Vs linear time: 10.3, 1, p=.001	26250.0, 10 Vs linear time: 13.0, 1, p<.001	26236.8, 12 Vs linear time, no interaction: 26.2, 3, p<.001 Vs linear time, interaction with treatment: 15.9, 2, p<.001 Vs quadratic time, no interaction: 13.2, 2, p=.001	Quadratic Time w/ Interaction*
FACT-G Physical Well-Being	19175.3, 9	19153.0, 10 Vs linear time: 22.3, 1, p<.001	19156.1, 10 Vs linear time: 19.2, 1, p<.001	19128.1, 12 Vs linear time, no interaction: 47.2, 3, p<.001 Vs linear time, interaction with treatment: 24.9, 2, p<.001 Vs quadratic time, no interaction: 28.0, 2, p<.001	Quadratic Time w/ Interaction*
FACT-G Social Well- Being	19595.0, 9	19594.6, 10 Vs linear time: 0.4, 1, p=.53	19592.7, 10 Vs linear time: 2.3, 1, p=.13	19592.1, 12 Vs linear time, no interaction: 2.9, 3, p=.41 Vs linear time, interaction with treatment: 2.5, 2, p=.29 Vs quadratic time, no interaction: 0.6, 2, p=.74	Linear Time
FACT-G Emotional Well-Being	17606.7, 9	17606.4, 10 Vs linear time: 0.3, 1, p=.58	17599.4, 10 Vs linear time: 7.3, 1, p=.007	17598.5, 12 Vs linear time, no interaction: 8.2, 3, p=.04 Vs linear time, interaction with treatment: 7.9, 2, p=.02 Vs quadratic time, no interaction: 0.9, 2, p=.64	Quadratic Time
FACT-G Functional Well-Being	20324.7, 9	20313.7, 10 Vs linear time: 11.0, 1, p=.001	20322.1, 10 Vs linear time: 2.6, 1, p=.11	20308.5, 12 Vs linear time, no interaction: 16.2, 3, p=.001 Vs linear time, interaction with treatment: 5.2, 2, p=.07 Vs quadratic time, no interaction: 13.6, 2, p=.001	Linear Time w/ Interaction

#### e Table 2: Determination of best model fit for longitudinal data analyses (continued)

FACIT-D Trial	12531.3, 9	Row 3 = Difference in fit statistic cor 12524.1, 10	npared to alternative specified nested 12516.7, 10	d model, difference in degrees of freedom, p-value by chi-square 12505.5. 12	Quadratic
Outcome Index	12331.3, 5	Vs linear time: 7.2, 1, p=.007	Vs linear time: 14.6, 1, p<.001	Vs linear time, no interaction: 25.8, 3, p<.001 Vs linear time, interaction with treatment: 18.6, 2, p<.001 Vs quadratic time, no interaction: 11.2, 2, p=.004	Time w/ Interaction*
FACIT-D Total Score	13657.7, 9	13653.6, 10 Vs linear time: 4.1, 1, p=.04	13643.3, 10 Vs linear time: 14.4, 1, p<.001	13635.5, 12 Vs linear time, no interaction: 22.2, 3, p<.001 Vs linear time, interaction with treatment: 18.1, 2, p<.001 Vs quadratic time, no interaction: 7.8, 2, p=.02	Quadratic Time w/ Interaction*
FACIT-D Diarrhea Subscale	8967.7, 9	8965.7, 10 Vs linear time: 2.0, 1, p=.16	8966.2, 10 Vs linear time: 1.5, 1, p=.22	8963.5, 12 Vs linear time, no interaction: 4.2, 3, p=.24 Vs linear time, interaction with treatment: 2.2, 2, p=.33 Vs quadratic time, no interaction: 2.7, 2, p=.26	Linear Time
EQ-5D Index Score	-6446.1, 9	-6446.8, 10 Vs linear time: 0.7, 1, p=.40	-6447.1, 10 Vs linear time: 1.0, 1, p=.32	-6448.0, 12 Vs linear time, no interaction: 1.9, 3, p=.59 Vs linear time, interaction with treatment: 1.2, 2, p=.55 Vs quadratic time, no interaction: 0.9, 2, p=.64	Linear Time
EQ-5D Global Health Score	28005.4, 9	27996.8, 10 Vs linear time: 8.6, 1, p=.003	27996.3, 10 Vs linear time: 9.1, 1, p=003	27985.4, 12 Vs linear time, no interaction: 20.0, 3, p<.001 Vs linear time, interaction with treatment: 11.4, 2, p=.003 Vs quadratic time, no interaction: 10.9, 2, p=.004	Quadratic Time w/ Interaction*

# Model parameterizations:

Linear, no interaction = intercept, baseline domain score, treatment, time, and the stratification factors [stage, IIIA vs. IIIB vs. IIIC vs. IV; PD-L1 status, positive vs. negative vs. indeterminate] Linear, interaction = intercept, baseline domain score, treatment, time, treatment\*time, and the stratification factors [stage, IIIA vs. IIIB vs. IIIC vs. IV; PD-L1 status, positive vs. negative vs. indeterminate] Square, no interaction = intercept, baseline domain score, treatment, time, time\*time, and the stratification factors [stage, IIIA vs. IIIB vs. IIIC vs. IV; PD-L1 status, positive vs. negative vs. indeterminate] Square, no interaction = intercept, baseline domain score, treatment, time, time\*time, and the stratification factors [stage, IIIA vs. IIIB vs. IIIC vs. IV; PD-L1 status, positive vs. negative vs. indeterminate] Square, interaction = intercept, baseline domain score, treatment, time, treatment\*time, treatment\*time\*time, and the stratification factors [stage, IIIA vs. IIIB vs. IIIC vs. IV; PD-L1 status, positive vs. negative vs. negative vs. negative vs. indeterminate]

\* Although the p-value for the comparison with the linear time model (alone or interacting with treatment) is statistically significant, the absence of statistical significance compared to the quadratic time model suggests that the quadratic function for time dominates the difference in nested terms, rather than the interaction term, and indicates that the best model fit is the quadratic time, no interaction model.

# eTable 3: Best model results for longitudinal analyses using linear mixed models

		Model fitted estimates for treatment effect Treatment effect (95% CI) P-value								
			Cycle							
Domain	Best Model	1	3	5	7	9				
FACT-BRM										
Trial Outcome Index	Quadratic interaction	8.8 (7.4-10.2)	7.9 (6.5-9.2)	6.7 (5.1-8.2)	5.6 (3.9-7.2)	4.6 (2.4-6.8)				
		<.001	<.001	<.001	<.001	<.001				
Total Score	Quadratic interaction	9.7 (8.0-11.4)	8.9 (7.2-10.6)	7.8 (5.8-9.7)	6.5 (4.4-8.6)	5.2 (2.4-8.0)				
		<.001	<.001	<.001	<.001	<.001				
Physical Subscale	Quadratic interaction	2.2 (1.8-2.7)	2.2 (1.8-2.6)	2.1 (1.6-2.5)	1.8 (1.3-2.3)	1.4 (0.7-2.0)				
		<.001	<.001	<.001	<.001	<.001				
Cognitive/Emotional Subscale	Quadratic time	1.1 (0.7-1.4)	1.1 (0.7-1.4)	1.1 (0.7-1.4)	1.1 (0.7-1.4)	1.1 (0.7-1.4)				
		<.001	<.001	<.001	<.001	<.001				
FACT-G										
Total Score	Quadratic interaction	6.2 (5.0-7.4)	5.4 (4.3-6.6)	4.5 (3.2-5.9)	3.7 (2.3-5.2)	3.0 (1.1-5.0)				
		<.001	<.001	<.001	<.001	.002				
Physical Well Being	Quadratic interaction	3.0 (2.5-3.4)	2.5 (2.1-3.0)	2.0 (1.5-2.6)	1.7 (1.1-2.2)	1.4 (0.7-2.0)				
		<.001	<.001	<.001	<.001	<.001				
Social Well Being	Linear	0.4 (0.0-0.7)	0.4 (0.0-0.7)	0.4 (0.0-0.7)	0.4 (0.0-0.7)	0.4 (0.0-0.7)				
		.05	.05	.05	.05	.05				
<b>Emotional Well Being</b>	Quadratic time	0.5 (0.2-0.8)	0.5 (0.2-0.8)	0.5 (0.2-0.8)	0.5 (0.2-0.8)	0.5 (0.2-0.8)				
		<.001	<.001	<.001	<.001	<.001				
Functional Well Being	Linear interaction	2.2 (1.7-2.7)	1.9 (1.5-2.4)	1.6 (1.2-2.1)	1.3 (0.7-1.8)	0.9 (0.2-1.6)				
		<.001	<.001	<.001	<.001	.008				
FACIT-D										
Trial Outcome Index	Quadratic interaction	5.0 (3.7-6.3)	4.8 (3.5-6.0)	4.0 (2.5-5.6)	2.9 (1.3-4.5)	1.4 (-0.8-3.6)				
		<.001	<.001	<.001	<.001	.22				
Total Score	Quadratic interaction	6.1 (4.3-7.9)	6.1 (4.3-7.8)	5.4 (3.3-7.5)	4.0 (1.7-6.3)	2.0 (-1.2-5.1)				
		<.001	<.001	<.001	<.001					
Diarrhea Subscale	Linear	0.6 (0.2-1.0)	0.6 (0.2-1.0)	0.6 (0.2-1.0)	0.6 (0.2-1.0)	0.6 (0.2-1.0)				
		.002	.002	.002	.002	.002				
EQ-5D-3L										
Index Score	Linear	0.03 (0.02-0.04)	0.03 (0.02-0.04)	0.03 (0.02-0.04)	0.03 (0.02-0.04)	0.03 (0.02-0.04)				
		<.001	<.001	<.001	<.001	<.001				
Global Health Score	Quadratic interaction	5.7 (4.3-7.2)	4.8 (3.5-6.2)	3.8 (2.1-5.4)	2.9 (1.2-4.6)	2.1 (-0.2-4.5)				
		<.001	<.001	<.001	<.001	.07				

	Mean (95% CI)							Fitted Difference (95% CI)	
FACT-G Scales	Cycle		Ipilimum	Ipilimumab/HDI		Pembroliz	Pembrolizumab vs. ipilimumab/HDI		
		Ν	Baseline	Follow-Up	N	Baseline	Follow-Up	Difference	P-value
Total Score	1	497	92.0 (90.9 to 93.1)	87.0 (85.6 to 88.3)	606	92.0 (91.0 to 93.0)	93.0 (92.0 to 94.0)	6.0 (4.9 to 7.2)	<.001
	3	269	91.8 (90.3 to 93.2)	85.5 (83.6 to 87.3)	566	92.1 (91.1 to 93.1)	91.9 (90.8 to 93.0)	6.2 (4.6 to 7.8)	<.001
	5	185	91.1 (89.2 to 93.0)	86.4 (84.0 to 88.8)	486	92.0 (91.0 to 93.1)	91.3 (90.1 to 92.5)	4.3 (2.5 to 6.1)	<.001
	7	142	90.5 (88.3 to 92.7)	87.7 (85.2 to 90.2)	426	92.5 (91.3 to 93.6)	92.2 (91.0 to 93.4)	3.0 (1.1 to 5.0)	.002
	9	104	90.0 (87.4 to 92.6)	87.3 (84.3 to 90.3)	387	92.6 (91.4 to 93.8)	92.4 (91.1 to 93.7)	3.2 (0.9 to 5.5)	.006
Physical Well-Being	1	499	25.8 (25.6 to 26.1)	22.3 (21.8 to 22.8)	609	26.1 (25.8 to 26.3)	25.4 (25.1 to 25.6)	2.9 (2.4 to 3.4)	<.001
	3	270	25.8 (25.5 to 26.2)	21.5 (20.8 to 22.2)	571	26.1 (25.9 to 26.3)	24.8 (24.5 to 25.1)	3.2 (2.6 to 3.7)	<.001
	5	186	25.8 (25.3 to 26.2)	22.6 (21.8 to 23.4)	492	26.1 (25.9 to 26.4)	24.6 (24.2 to 24.9)	1.7 (1.1 to 2.3)	<.001
	7	142	25.7 (25.2 to 26.2)	22.4 (21.6 to 23.3)	429	26.2 (25.9 to 26.4)	24.8 (24.4 to 25.1)	2.0 (1.3 to 2.6)	<.001
	9	105	25.6 (25.0 to 26.2)	22.8 (21.9 to 23.7)	390	26.2 (26.0 to 26.5)	24.8 (24.4 to 25.2)	1.5 (0.8 to 2.2)	<.001
Social/Family Well-Being	1	503	25.0 (24.7 to 25.4)	24.5 (24.1 to 24.9)	616	24.7 (24.4 to 25.1)	24.8 (24.4 to 25.1)	0.5 (0.1 to 0.9)	.02
	3	273	24.9 (24.4 to 25.4)	24.3 (23.8 to 24.9)	578	24.7 (24.4 to 25.1)	24.4 (24.0 to 24.8)	0.1 (-0.4 to 0.7)	.50
	5	187	24.7 (24.1 to 25.3)	23.7 (23.0 to 24.5)	499	24.7 (24.3 to 25.1)	24.4 (24.0 to 24.8)	0.7 (0.0 to 1.3)	.05
	7	144	24.5 (23.7 to 25.3)	24.2 (23.5 to 24.9)	436	24.9 (24.4 to 25.3)	24.4 (24.0 to 24.8)	0.0 (-0.7 to 0.7)	.94
	9	107	24.5 (23.5 to 25.4)	23.9 (23.1 to 24.8)	394	24.8 (24.3 to 25.3)	24.3 (23.9 to 24.8)	0.3 (-0.6 to 1.2)	.52
Emotional Well-Being	1	501	18.7 (18.4 to 19.0)	19.6 (19.3 to 19.9)	616	18.7 (18.4 to 19.0)	20.0 (19.8 to 20.3)	0.4 (0.1 to 0.7)	.01
	3	273	18.7 (18.3 to 19.2)	19.3 (18.9 to 19.8)	576	18.8 (18.5 to 19.1)	20.0 (19.7 to 20.2)	0.6 (0.2 to 1.0)	.007
	5	187	18.6 (18.1 to 19.2)	19.2 (18.7 to 19.8)	498	18.7 (18.4 to 19.0)	19.8 (19.5 to 20.1)	0.6 (0.1 to 1.1)	.03
	7	145	18.5 (17.8 to 19.1)	19.9 (19.3 to 20.4)	435	18.8 (18.4 to 19.1)	20.1 (19.8 to 20.4)	0.0 (-0.5 to 0.6)	.87
	9	106	18.5 (17.7 to 19.2)	19.6 (18.9 to 20.2)	396	18.8 (18.4 to 19.1)	20.2 (19.8 to 20.5)	0.4 (-0.2 to 1.0)	.21
Functional Well-Being	1	501	22.4 (21.9 to 22.9)	20.6 (20.0 to 21.1)	616	22.4 (21.9 to 22.8)	22.7 (22.3 to 23.1)	2.2 (1.7 to 2.7)	<.001
	3	273	22.3 (21.7 to 22.9)	20.2 (19.4 to 20.9)	577	22.4 (22.0 to 22.8)	22.6 (22.1 to 23.0)	2.3 (1.7 to 2.9)	<.001
	5	187	22.0 (21.1 to 22.8)	20.8 (19.9 to 21.7)	498	22.3 (21.8 to 22.8)	22.3 (21.9 to 22.8)	1.4 (0.6 to 2.1)	<.001
	7	145	21.9 (20.9 to 22.8)	21.2 (20.3 to 22.1)	435	22.5 (22.0 to 23.0)	22.7 (22.2 to 23.1)	1.1 (0.4 to 1.9)	.003
	9	106	21.5 (20.3 to 22.7)	21.0 (19.9 to 22.1)	396	22.5 (22.0 to 23.1)	22.8 (22.3 to 23.3)	1.3 (0.4 to 2.2)	.005

# eTable 4: Observed and Fitted Group Mean Results for the FACT-G Scales

				Fitted Difference (95% CI)					
FACIT-D Scale	Cycle		Ipilimumat	/HDI Pembrolizumab		mab	Pembrolizumab vs. ipil	ipilimumab/HDI	
		Ν	Baseline	Follow-Up	Ν	Baseline	Follow-Up	Difference	P-value
Trial Outcome Index	1	254	91.1 (90.1 to 92.0)	86.0 (84.5 to 87.5)	310	91.3 (90.4 to 92.2)	91.0 (90.1 to 92.0)	4.9 (3.6 to 6.2)	<.001
	3	132	91.0 (89.7 to 92.4)	83.5 (81.3 to 85.6)	289	91.3 (90.4 to 92.3)	89.6 (88.4 to 90.7)	5.8 (4.0 to 7.6)	<.001
	5	96	91.6 (90.1 to 93.0)	85.7 (83.2 to 88.2)	253	91.5 (90.5 to 92.5)	89.6 (88.4 to 90.7)	3.8 (1.9 to 5.8)	<.001
	7	69	91.6 (89.9 to 93.4)	86.5 (83.8 to 89.2)	215	92.0 (90.9 to 93.1)	90.5 (89.3 to 91.7)	3.7 (1.6 to 5.7)	<.001
	9	47	89.9 (87.4 to 92.5)	86.3 (83.3 to 89.4)	198	92.0 (90.9 to 93.1)	90.4 (89.0 to 91.7)	2.5 (-0.1 to 5.0)	.06
Total Score	1	254	134.8 (133.2 to 136.4)	130.2 (128.1 to 132.2)	309	134.8 (133.4 to 136.3)	136.1 (134.6 to 137.5)	6.0 (4.3 to 7.7)	<.001
	3	132	134.9 (132.8 to 137.0)	127.3 (124.4 to 130.3)	287	134.8 (133.3 to 136.3)	134.2 (132.6 to 135.9)	6.8 (4.3 to 9.4)	<.001
	5	96	135.4 (133.0 to 137.9)	128.6 (124.9 to 132.3)	251	135.1 (133.5 to 136.6)	134.1 (132.3 to 136.0)	5.8 (3.0 to 8.6)	<.001
	7	69	134.9 (132.0 to 137.9)	131.0 (127.1 to 134.9)	214	135.9 (134.2 to 137.6)	135.4 (133.4 to 137.3)	3.5 (0.5 to 6.6)	.02
	9	47	132.9 (129.1 to 136.7)	129.8 (124.9 to 134.6)	196	136.0 (134.2 to 137.8)	135.6 (133.6 to 137.7)	3.6 (-0.1 to 7.3)	.06
Diarrhea Subscale	1	258	42.9 (42.7 to 43.2)	42.0 (41.6 to 42.5)	313	42.8 (42.5 to 43.1)	42.7 (42.5 to 43.0)	0.8 (0.3 to 1.3)	<.001
	3	136	43.0 (42.6 to 43.3)	41.9 (41.3 to 42.5)	292	42.8 (42.5 to 43.1)	42.5 (42.1 to 42.9)	0.7 (0.0 to 1.4)	.05
	5	98	43.1 (42.8 to 43.5)	42.1 (41.5 to 42.7)	256	42.9 (42.6 to 43.2)	42.6 (42.3 to 42.9)	0.6 (0.0 to 1.2)	.06
	7	71	43.1 (42.7 to 43.5)	42.0 (41.3 to 42.7)	218	43.0 (42.7 to 43.3)	42.6 (42.3 to 43.0)	0.6 (-0.1 to 1.3)	.07
	9	49	42.7 (42.1 to 43.4)	42.4 (41.8 to 43.0)	200	43.0 (42.6 to 43.3)	42.5 (42.1 to 43.0)	-0.1 (-0.9 to 0.8)	.88

# eTable 5: Observed and Fitted Group Mean Results for FACIT-D Scales

			Mean (95% CI)						(95% CI)	
Scale	Cycle	Ipilimumab/HDI				Pembroliz	umab	Pembrolizumab vs. ip	Pembrolizumab vs. ipilimumab/HDI	
		Ν	Baseline	Follow-Up	Ν	Baseline	Follow-Up	Difference	P-value	
EQ-5D-3L Index Score	1	476	0.89 (0.88 to 0.90)	0.87 (0.86 to 0.89)	587	0.90 (0.89 to 0.91)	0.90 (0.90 to 0.91)	0.03 (0.02 to 0.04)	<.001	
	3	250	0.89 (0.88 to 0.91)	0.86 (0.84 to 0.88)	546	0.90 (0.89 to 0.91)	0.90 (0.89 to 0.91)	0.04 (0.02 to 0.06)	<.001	
	5	172	0.90 (0.88 to 0.92)	0.88 (0.87 to 0.90)	470	0.90 (0.89 to 0.91)	0.90 (0.89 to 0.91)	0.01 (0.00 to 0.03)	.12	
	7	135	0.90 (0.87 to 0.92)	0.87 (0.85 to 0.89)	415	0.90 (0.89 to 0.91)	0.90 (0.89 to 0.91)	0.03 (0.01 to 0.05)	.01	
	9	101	0.89 (0.86 to 0.92)	0.87 (0.84 to 0.90)	376	0.90 (0.89 to 0.91)	0.90 (0.89 to 0.91)	0.02 (0.00 to 0.05)	.04	
Global Health Score	1	482	83.4 (82.1 to 84.7)	78.9 (77.3 to 80.5)	602	84.6 (83.6 to 85.7)	84.7 (83.7 to 85.7)	5.2 (3.7 to 6.7)	<.001	
	3	264	83.6 (81.9 to 85.2)	77.1 (74.8 to 79.3)	565	84.9 (83.8 to 86.0)	84.6 (83.6 to 85.6)	6.7 (4.9 to 8.5)	<.001	
	5	181	82.9 (80.9 to 85.0)	80.3 (78.0 to 82.7)	487	84.7 (83.5 to 85.9)	83.5 (82.2 to 84.7)	2.0 (0.0 to 4.1)	.05	
	7	140	82.1 (79.6 to 84.5)	79.8 (77.2 to 82.5)	430	85.1 (83.9 to 86.3)	84.1 (82.8 to 85.4)	2.6 (0.2 to 4.9)	.03	
	9	106	83.0 (80.2 to 85.8)	81.2 (78.3 to 84.0)	388	84.8 (83.5 to 86.1)	85.3 (83.9 to 86.7)	3.1 (0.5 to 5.6)	.02	

### eTable 6: Observed and Fitted Group Mean Results for the EQ-5D-3L Index Score

#### eMethods: Pattern mixture model analysis

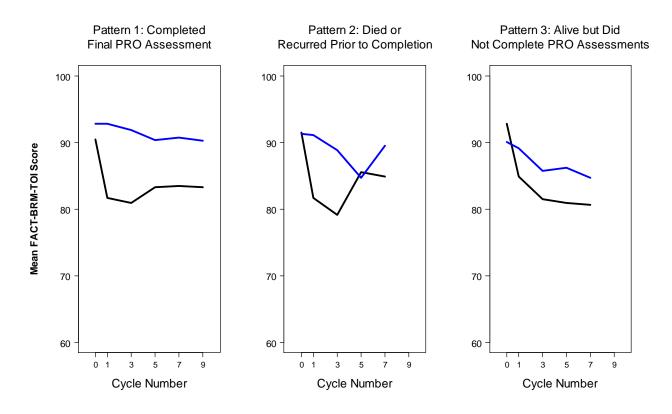
To address whether potential patterns of missing data influenced the primary analysis findings, we used pattern mixture models as a sensitivity analysis. Pattern mixture models condition on the type of missingness pattern through covariate adjustment in the regression model, with the appropriate missingness pattern determined by inspection of cohort plots.

Per protocol, we examined whether FACT-BRM TOI outcomes differed according to 6 potential patterns of missing data, by grouping patients according to whether patients:

- Completed their PRO assessments (through cycle 9)
- Died before the end of the cycle 9 PRO assessment
- Experienced disease recurrence before the end of the cycle 9 PRO assessment
- Were alive without disease recurrence before the end of the cycle 9 PRO assessment but did not complete 9 cycles of protocol therapy
- Were alive, recurrence-free, and completed 9 cycles of protocol therapy but stopped completing PRO assessments before Cycle 3
- Were alive, recurrence-free, and completed 9 cycles of protocol therapy but stopped completing PRO assessments after Cycle 3

Based on observed patterns (see Figure, below), 3 distinct patterns of missing data were identified, including 1) completed the final (cycle 9) PRO assessment; vs. 2) died or had recurrence prior to the completion of PRO assessments; vs. 3) were alive without recurrence but did not complete the PRO assessments through cycle 9.

Figure: Cohort Plots of Mean FACT-BRM-TOI Scores by Patterns of Missing Data by Arm



Adjusting for these patterns of missing data in a pattern mixture model, the best model fit for the FACT-BRM-TOI was a quadratic time model with interaction between treatment and time, as outlined in the table below:

Table: Determination of best model fit for longitudinal data analyses of FACT-BRM-TOI

	Row 1 = Fit statistic (-2 Log Likelihood), model degrees of freedom Row 2 = Difference in fit statistic compared to specified nested model, difference in degrees of freedom, p-value by chi-square Row 3 = Difference in fit statistic compared to alternative specified nested model, difference in degrees of freedom, p-value by chi-square							
			Function for Time in Mode	<u> </u> #				
	Linear Time,	Linear Time,	Quadratic Time,	Quadratic Time,	Best Model			
Domain	No	Interaction with Treatment	No Interaction	Interaction with Treatment				
	Interaction							
FACT-BRM-	26926.0, 26	26900.0, 29	26896.0, 29	26865.8, 35	Quadratic			
TOI		Vs linear time: 26.0, 3, p<.001	Vs linear time: 30.0, 3, p<.001	Vs linear time, no interaction: 60.2, 9, p<.001	Time w/			
				Vs linear time, interaction with treatment: 34.2, 6,	Interaction*			
				p<.001				
				Vs quadratic time, no interaction: 30.2, 6, p<.001				

\* Although the p-value for the comparison with the linear time model (alone or interacting with treatment) is statistically significant, the absence of statistic significance compared to the quadratic time model suggests that the quadratic function for time dominates the difference in nested terms, rather than the interaction term, and indicates that the best model fit is the quadratic time, no interaction model.

Using this model, the cycle-specific FACT-BRM TOI outcomes comparing pembrolizumab to ipilimumab/HDI are provided in the table below. Of note, for Cycle 3, the finding was X

Table: Cycle specific estimates of the effect of treatment on FACT-BRM TOI outcomes

Cycle No.	Estimate*	95% CI	p-value
1	9.7	7.1 to 12.2	<.001
3	7.6	5.2 to 9.9	<.001
5	5.7	3.2 to 8.1	<.001
7	4.8	2.4 to 7.2	<.001
9	4.9	2.2 to 7.6	<.001

\* Represents the added benefit of pembrolizumab compared to ipilimumab/HDI