## **Supplemental information**

Neoadjuvant immunotherapy, chemotherapy, and combination therapy in muscle-invasive bladder cancer:

A multi-center real-world retrospective study

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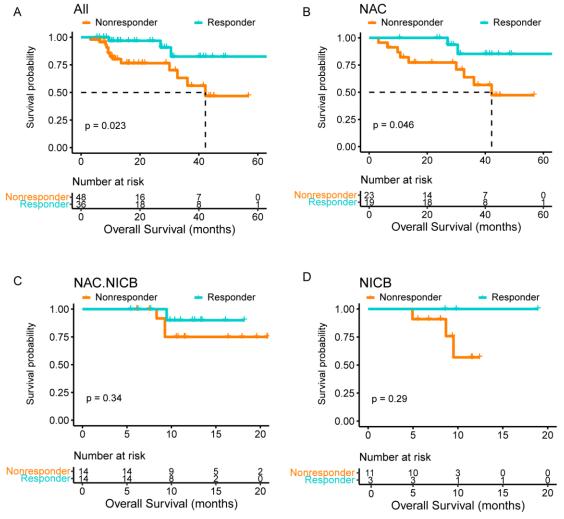


Figure S1 related to Table 2. Overall survival of patients.

- (A) All cohort
- (B) NAC cohort
- (C) NAC.NICB cohort, and NICB cohort, stratified by pathologic response.

NAC.NICB: combination of neoadjuvant chemotherapy and immunotherapy; NAC: neoadjuvant chemotherapy; NICB: neoadjuvant immunotherapy;

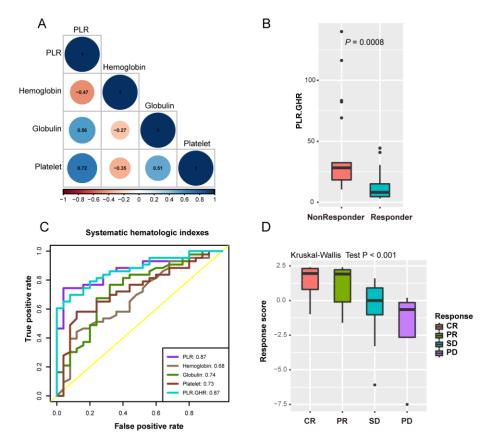


Figure S2 related to Figure 2. Analysis of potential efficacy predictors during the validation stage.

- (A). The spearman correlations between four hematological indicators during the validation stage. brown color represents negative correlation, while blue color represents positive correlation. PLR: platelet-to-lymphocyte ratio.
- (B). The PLR.GHR level in Responders and Nonresponders during the validation stage.
- (C). ROC curves of five hematological indicators for predicting pathological response during the validation stage.
- (D). The distribution of response score between different efficacy subgroups in the validation stage.

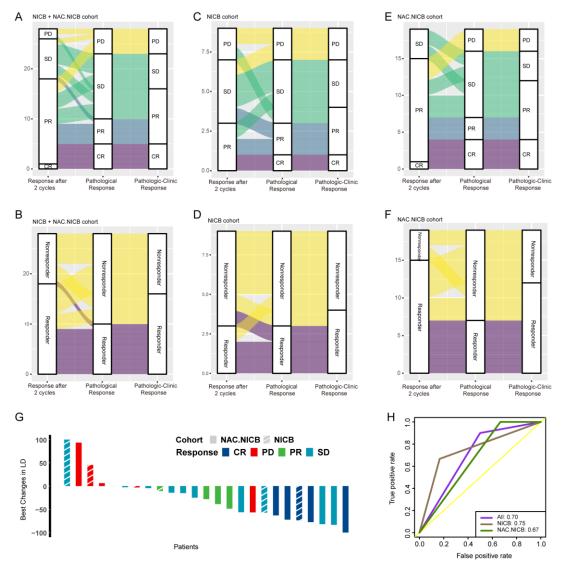


Figure S3 related to Figure 2. Pathological response prediction with routine contrast-enhanced computed tomography (CT) after two neoadjuvant treatment cycles.

- (A-F) The one-to-one correspondence of radiographic response, pathological response, and pathologic-clinic response in NICB+NAC.NICB cohorts, NICB cohort, and NAC.NICB cohort during the discovery stage.
- (G) The changes of the longest diameters during neoadjuvant treatments.
- (H) ROC curves of the radiographic response after two treatment cycles for predicting pathological response.

NAC.NICB: combination of neoadjuvant chemotherapy and immunotherapy; NAC: neoadjuvant chemotherapy; NICB: neoadjuvant immunotherapy; CR: complete response; PR: partial response; SD: stable disease; PD: progression disease.

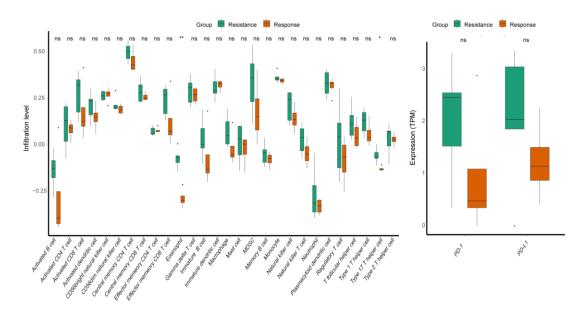


Figure S4 related to Figure 3. Difference between response and resistance samples regarding the infiltration level of tumor-associated immune cells and the expression of PD-L1/PD-1.

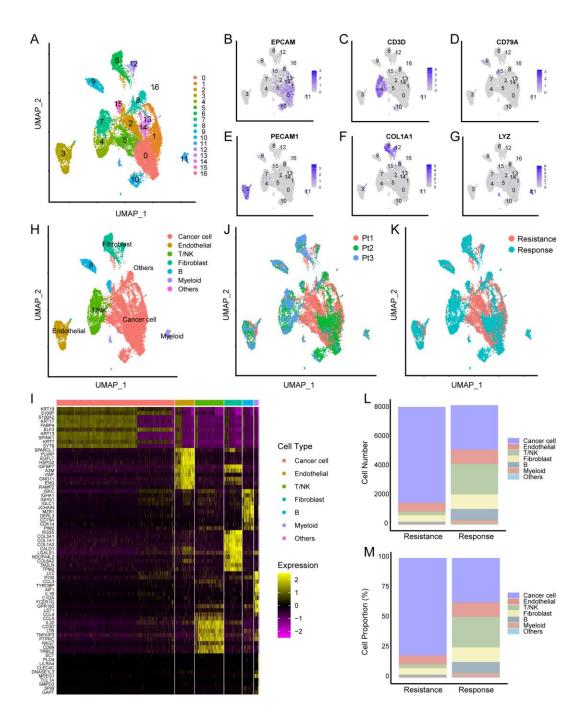


Figure S5 related to Figure 4. Identifying cell types and comparing the difference on the proportions of cells between response and resistance groups.

- (A) UMAP plot of single cells profiled in the presenting work colored by clusters.
- (B-G) Expression of marker genes for six major cell types. Bladder cancer epithelial cells: EPCAM; Endothelial cells: PECAM1; Fibroblasts: COL1A1; B cells: CD79A; Myeloid cells: LYZ; T/NK cells: CD3D.
- (H-K) UMAP plot single cells colored by cell types, patients, and NICB efficacy. (I) Heatmap of top 10 marker genes of every major cell types.
- (L-M) Histogram indicating the counts and proportions of main cell types in NICB resistance and

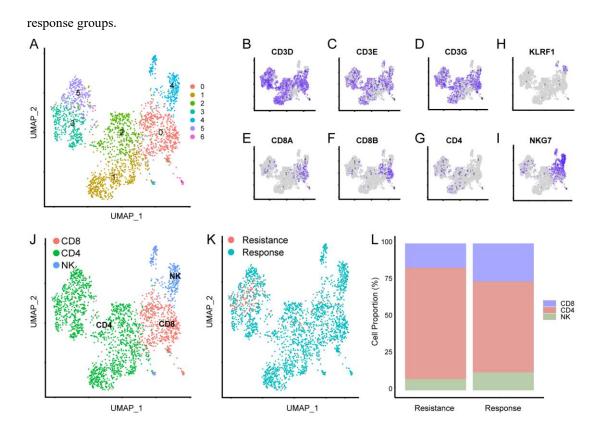


Figure S6 related to Figure 4. Reclustering of T/NK cells in the NICB cohort.

- (A) UMAP plot of subgroups of T/NK cells.
- (B-I) Expression of marker genes for three major cell types. T cells: CD3D, CD3E, CD3G; CD8 T cells: CD8A, CD8B; CD4 T cells: CD4; NK cells: KLRF1, NKG7.
- (J-K) UMAP plot T/NK cells colored by cell types and NICB efficacy.
- (L) Histogram indicating the proportions of three cell types in NICB resistance and response groups.

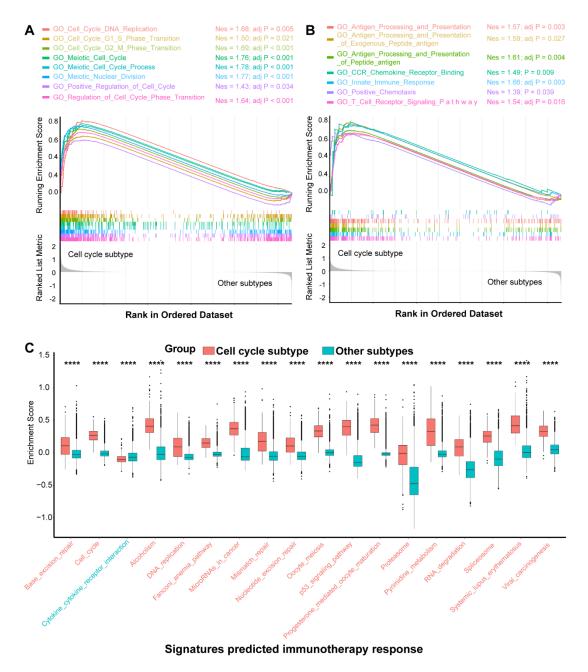


Figure S7 related to Figure 4. GSEA analysis in the NICB cohort.

- (A) GSEA showed that several cell cycle related pathways and (B) several critical immune related pathways significantly enriched in Cell cycle subtype.
- (C) The difference of enrichment scores of 19 immunotherapy efficacy associated signatures between Cell cycle subtype and other subtypes.

Table S1. Treatment related adverse events during the discovery stage, Related to Table 2

	NAC.NIC	$\mathbf{B}\ (n=21)$	NICB	(n=9)
<b>Treatment Related Adverse Events</b>	Grade 1-2	Grade 3	Grade 1-2	Grade 3
Anemia	4 (19%)	2 ( 9.5%)	0	0
Decreased neutrophil count	3 (14.3%)	3 (14.3%)	0	1 ( 11.1%)
Decreased white blood cell count	6 (28.6%)	0	0	0
Decreased platelet count	5 (23.8%)	2 ( 9.5%)	0	0
Decreased appetite	8 (38%)	0	2 ( 22.2%)	0
Fatigue	5 (23.8%)	0	0	0
Nausea	8 (38.1%)	2 ( 9.5%)	1 ( 11.1%)	0
Pruritus	9 ( 42.9%)	0	1 ( 11.1%)	0
Hypothyroidism	2 ( 9.5%)	1 (4.8%)	1 ( 11.1%)	1 (11.1%)*

Abbreviations: NAC.NICB: combination of neoadjuvant chemotherapy and immunotherapy; NICB: neoadjuvant immunotherapy;

<sup>\*:</sup> Represents a grade 4 adverse event.

Table S2. Associations between clinicopathological characteristics and pathological response in NAC.NICB cohort during the discovery stage, Related to Table 3

	Level Overell (N = 28)		Noncomo de (N. 44)	D (N. 14)	P	
Characteristics	Level	Overall $(N = 28)$	Nonresponder $(N = 14)$	Responder $(N = 14)$	value	
Age (years) (mean (SD))		59.89 (9.64)	60.00 (11.75)	59.79 (7.40)	0.954	
C	Female	5 (17.9)	4 (28.6)	1 (7.1)	0.326	
Gender (%)	Male	23 (82.1)	10 (71.4)	13 (92.9)		
BMI (kg/m2) (mean (SD))		23.51 (2.86)	23.44 (2.83)	23.58 (2.99)	0.9	
Dec. 's a TUDDT (0/)	No	23 (82.1)	10 (71.4)	13 (92.9)	0.326	
Previous TURBT (%)	Yes	5 (17.9)	4 (28.6)	1 (7.1)		
Daniera NMIDC (0/)	No	24 (85.7)	11 (78.6)	13 (92.9)	0.596	
Previous NMIBC (%)	Yes	4 (14.3)	3 (21.4)	1 (7.1)		
Previous BCG instillations (%)	No	28 (100.0)	14 (100.0)	14 (100.0)	NA	
Social in a state of (0/1)	Nonsmoker	9 (32.1)	7 (50.0)	2 (14.3)	0.103	
Smoking status (%)	Smoker	19 (67.9)	7 (50.0)	12 (85.7)		
Scr (umol/L) (median [IQR])		84.00 [76.35, 88.75]	84.60 [73.65, 97.60]	81.05 [78.50, 87.45]	0.713	
	No	16 (57.1)	9 (64.3)	7 (50.0)	0.414	
	Cephalosporin	4 (14.3)	1 (7.1)	3 (21.4)		
Committee And Linkin Thomas (0/)	Quinolone	2 (7.1)	0 (0.0)	2 (14.3)		
Concomitant Antibiotic Therapy (%)	Penicillin	5 (17.9)	3 (21.4)	2 (14.3)		
	Quinolone and cephalosporin	1 (3.6)	1 (7.1)	0 (0.0)		
Grade (%)	High grade	24 (85.7)	13 (92.9)	11 (78.6)	0.596	
	Low grade	4 (14.3)	1 (7.1)	3 (21.4)		
III day of a day in I'm (0/)	No	12 (42.9)	7 (50.0)	5 (35.7)	0.703	
History of systemic disease (%)	Yes	16 (57.1)	7 (50.0)	9 (64.3)		

II	No	18 (64.3)	10 (71.4)	8 (57.1)	0.695
Hypertension (%)	Yes	10 (35.7)	4 (28.6)	6 (42.9)	
H 1 1 (0)	No	22 (78.6)	9 (64.3)	13 (92.9)	0.165
Hydronephrosis (%)	Yes	6 (21.4)	5 (35.7)	1 (7.1)	
D: 1 ( (0())	No	25 (89.3)	13 (92.9)	12 (85.7)	1
Diabetes (%)	Yes	3 (10.7)	1 (7.1)	2 (14.3)	
TT1'.1.'' (0/)	No	26 (92.9)	13 (92.9)	13 (92.9)	1
Urolithiasis (%)	Yes	2 (7.1)	1 (7.1)	1 (7.1)	
WBC (median [IQR])		6.80 [5.70, 7.90]	6.20 [5.70, 7.78]	6.90 [6.30, 8.80]	0.576
Neutrophil (median [IQR])		4.05 [3.30, 5.05]	3.65 [3.30, 4.95]	4.20 [3.70, 5.00]	0.528
Lymphocyte (median [IQR])		1.60 [1.30, 2.06]	1.50 [1.30, 1.95]	1.70 [1.30, 2.10]	0.435
Eosinophil (median [IQR])		0.20 [0.14, 0.28]	0.20 [0.20, 0.29]	0.20 [0.10, 0.26]	0.362
Monocyte (median [IQR])		0.70 [0.55, 0.70]	0.70 [0.52, 0.77]	0.60 [0.60, 0.70]	0.603
Albumin (mean (SD))		38.39 (3.36)	38.19 (4.02)	38.60 (2.62)	0.76
Procalcitonin (median [IQR])		0.04 [0.04, 0.06]	0.04 [0.04, 0.06]	0.05 [0.04, 0.06]	0.914
CA 125 (median [IQR])		10.11 [7.90, 15.06]	9.28 [7.95, 11.48]	13.05 [8.51, 23.86]	0.491
CEA (median [IQR])		2.83 [1.87, 5.36]	2.50 [1.70, 5.31]	3.30 [2.28, 5.05]	0.368
CA242 (median [IQR])		6.04 [4.72, 7.06]	6.57 [4.69, 8.06]	4.83 [4.72, 6.54]	0.643
AFP (mean (SD))		3.88 (1.87)	3.26 (1.65)	4.69 (1.95)	0.135
HCGβ (mean (SD))		12.65 (6.29)	11.59 (8.38)	13.86 (2.72)	0.508
Cytokeratin 19 fragment (mean (	(SD))	8.25 (5.13)	9.89 (5.80)	6.14 (3.44)	0.154
NLR (median [IQR])		2.75 [2.00, 3.00]	2.86 [2.30, 2.98]	2.47 [1.92, 3.00]	0.698
MLR (median [IQR])		0.36 [0.30, 0.47]	0.41 [0.33, 0.47]	0.32 [0.25, 0.41]	0.207
dNLR (median [IQR])		1.59 [1.35, 1.89]	1.60 [1.33, 1.89]	1.56 [1.42, 1.83]	0.827
PIV (median [IQR])		347.62 [214.91, 624.80]	388.19 [241.31, 717.52]	326.86 [150.82, 441.66]	0.332
CII (median [IQR])		325.26 [251.85, 494.01]	327.21 [231.68, 478.85]	325.26 [270.69, 471.52]	0.734

BMI: body mass index; TURBT: transurethral resection of the bladder tumor; NMIBC: non-muscle invasive bladder cancer; BCG: Bacillus Calmette Guerin; WBC: white blood cell; NLR: neutrophil-to-lymphocyte ratio; MLR: monocyte-to-lymphocyte ratio; dNLR: derived neutrophil-to-lymphocyte ratio, equals to absolute neutrophil count/[white blood cell concentration - absolute neutrophil count]; PIV: Pan-Immune-Inflammation Value, equals to [neutrophil count  $\times$  platelet count  $\times$  monocyte count]/lymphocyte count; CII: cancer inflammation index, equals to BMI  $\times$  serum albumin/NLR.

Table S3. Baseline characteristics of patients who received bladder preservation therapy, Related to Table 2

	Overall	Re	P	
	(N=33)	No (N = 31)	Yes (N = 2)	value
Neoadjuvant treatment group				1
NAC.NICB	10 (30.3%)	9 (29.0%)	1 (50.0%)	
NAC	15 (45.5%)	14 (45.2%)	1 (50.0%)	
NICB	8 (24.2%)	8 (25.8%)	0 (0%)	
Follow up time (months)				0.081
Median (IQR)	13.00 (4.00, 16.00)	11.00 (4.00, 14.50)	21.50 (20.75, 22.25)	
Pathological Response				0.055
CR	17 (51.5%)	17 (54.8%)	0 (0%)	
PR	14 (42.4%)	13 (41.9%)	1 (50.0%)	
SD	2 (6.1%)	1 (3.2%)	1 (50.0%)	
Age (years)				0.455
Mean (SD)	63.3 (11.0)	62.9 (10.9)	69.0 (15.6)	
Gender				1
Female	4 (12.1%)	4 (12.9%)	0 (0%)	
Male	29 (87.9%)	27 (87.1%)	2 (100%)	
BMI $(kg/m^2)$				0.285
Mean (SD)	23.7 (3.29)	23.6 (3.32)	26.2 (1.16)	
Previous NMIBC				1
No	28 (84.8%)	26 (83.9%)	2 (100%)	
Yes	5 (15.2%)	5 (16.1%)	0 (0%)	
Previous BCG instillations				1
No	31 (93.9%)	29 (93.5%)	2 (100%)	
Yes	2 (6.1%)	2 (6.5%)	0 (0%)	
Smoking status				1
Nonsmoker	12 (36.4%)	11 (35.5%)	1 (50.0%)	
Smoker	21 (63.6%)	20 (64.5%)	1 (50.0%)	
Clinical Stage				0.208
T2N0M0	19 (57.6%)	19 (61.3%)	0 (0%)	
T3N0M0	13 (39.4%)	11 (35.5%)	2 (100%)	
≥T4N0M0	1 (3.0%)	1 (3.2%)	0 (0%)	
Grade				0.477
High grade	24 (72.7%)	23 (74.2%)	1 (50.0%)	
Low grade	9 (27.3%)	8 (25.8%)	1 (50.0%)	
Histology variants				NA
UC	33 (100%)	31 (100%)	2 (100%)	
Neoadjuvant treatment sequence				0.125
NAC	10 (30.3%)	9 (29.0%)	1 (50.0%)	
NICB	8 (24.2%)	8 (25.8%)	0 (0%)	
	· · · · · ·		•	

NAC-before-NICB	2 (6.1%)	1 (3.2%)	1 (50.0%)	
NICB-before-NAC	3 (9.1%)	3 (9.7%)	0 (0%)	
NICB-concur-NAC	10 (30.3%)	10 (32.3%)	0 (0%)	
Neoadjuvant treatment cycles				1
Long course	21 (63.6%)	20 (64.5%)	1 (50.0%)	
Short course	12 (36.4%)	11 (35.5%)	1 (50.0%)	
Treatment maintenance after				1
TURBT				1
No	6 (18.2%)	6 (19.4%)	0 (0%)	
Yes	27 (81.8%)	25 (80.6%)	2 (100%)	
Dead				0.061
No	32 (97.0%)	31 (100%)	1 (50.0%)	
Yes	1 (3.0%)	0 (0%)	1 (50.0%)	

NAC.NICB: combination of neoadjuvant chemotherapy and immunotherapy; NAC: neoadjuvant chemotherapy; NICB: neoadjuvant immunotherapy; UC: urothelial carcinoma; NMIBC: non-muscle invasive bladder cancer; TURBT: transurethral resection of the bladder tumor; BMI: body mass index; BCG: Bacillus Calmette Guerin; CR: complete response; PR: partial response; SD: stable disease.

 $Table \ S6. \ Correlations \ between \ neoadjuvant \ treatment \ cycles \ and \ efficacy, \ Related \ to \ Table \ 3$ 

Neoadjuvant treatment group		Nonresponder	Responder	P value
NAC.NICB	Long course	26 (66.7%)	42 (71.2%)	0.802
NAC.NICD	Short course	13 (33.3%)	17 (28.8%)	
NAC	Long course	11 (18.0%)	13 (28.3%)	0.307
NAC	Short course	50 (82.0%)	33 (71.7%)	
NICB	Long course	15 (48.4%)	7 (41.2%)	0.860
NICD	Short course	16 (51.6%)	10 (58.8%)	

Abbreviations: NAC.NICB: combination of neoadjuvant chemotherapy and immunotherapy; NICB: neoadjuvant immunotherapy;

 $Table \ S7. \ Detailed \ information \ of \ signatures \ included \ in \ our \ study, \ Related \ to \ Figure \ 3$ 

Signatures	Reference	Description	Genes
			CREB3L4, H2AFV, H2AFZ, HIST1H2AB, HIST1H2AG, HIST1H2AH, HIST1H2AI,
	DMID.	T	HIST1H2AM, HIST1H2BC, HIST1H2BD, HIST1H2BF, HIST1H2BJ, HIST1H2BK,
Alcoholism	PMID:	Immunotherapy response	HIST1H2BL, HIST1H2BN, HIST1H2BO, HIST1H3B, HIST1H3D, HIST1H3H,
	29443960	signature	HIST1H4A, HIST1H4B, HIST2H2AB, HIST2H2AC, HIST2H2BE, HIST2H2BF, HIST2H3D, HIST3H2A
Base_excision_repair	PMID: 29443960	Immunotherapy response signature	FEN1, LIG1, NEIL3, PARP1, PARP2, PCNA, POLE, POLE2, UNG
			BUB1, BUB1B, CCNA2, CCNB2, CCNE1, CCNE2, CDC20, CDC25A, CDC25C, CDC6,
Call avala	PMID:	Immunotherapy response	CDK1, CDK2, CDKN2A, DBF4, E2F1, E2F2, ESPL1, MAD2L1, MAD2L2, MCM2,
Cell_cycle	29443960	signature	MCM4, MCM6, MCM7, ORC1, ORC6, PCNA, PLK1, SKP2, SMC3, TFDP1, TTK, YWHAB
Cytokine-	PMID:	Immunotherapy resistance	ACVR1, CCL24, FLT4, IFNGR1, IL4R, IL6ST, KIT, LIF, PDGFA, PDGFRB, TGFB1,
cytokine_receptor_inter action	29443960	signature	TGFBR2, TNFRSF10B, TNFRSF14, TNFRSF1A
D.V	PMID:	Immunotherapy response	DNA2, FEN1, LIG1, MCM2, MCM4, MCM6, MCM7, PCNA, POLA2, POLE, POLE2,
DNA_replication	29443960	signature	PRIM1, PRIM2, RFC2, RFC3, RFC4, RFC5, RNASEH2A, RPA1, RPA3
Fanconi_anemia_pathw	PMID:	Immunotherapy response	BLM, BRCA1, BRCA2, BRIP1, EME1, ERCC4, FANCA, FANCB, FANCD2, FANCI,
ay	29443960	signature	PALB2, RAD51, RAD51C, RMI1, RMI2, RPA1, RPA3, TOP3A, UBE2T
Homologous_recombin	PMID:	Immunotherapy response	BLM, BRCA2, EME1, RAD51, RAD51C, RAD54L, RPA1, RPA3, TOP3A, XRCC2,
ation	29443960	signature	XRCC3
Missa DNI Assissansan	PMID:	Immunotherapy response	BRCA1, CCNE1, CCNE2, CDC25A, CDC25C, CDCA5, CDKN2A, DNMT1, E2F1, E2F2,
MicroRNAs_in_cancer	29443960	signature	EZH2, KIF23, STMN1, TRIM71
Mismatch_repair	PMID: 29443960	Immunotherapy response signature	EXO1, LIG1, PCNA, RFC2, RFC3, RFC4, RFC5, RPA1, RPA3
Nucleotide_excision_re pair	PMID: 29443960	Immunotherapy response signature	CETN2, ERCC4, LIG1, PCNA, POLE, POLE2, RFC2, RFC3, RFC4, RFC5, RPA1, RPA3

Oocyte_meiosis	PMID: 29443960	Immunotherapy response signature	AURKA, BUB1, CCNB2, CCNE1, CCNE2, CDC20, CDC25C, CDK1, CDK2, ESPL1, FBXO5, MAD2L1, MAD2L2, PLK1, SGOL1, SMC3, YWHAB
p53_signaling_pathway	PMID: 29443960	Immunotherapy response signature	CCNB2, CCNE1, CCNE2, CDK1, CDK2, CDKN2A, GTSE1, PPM1D, RFWD2, RRM2
Progesterone- mediated_oocyte_matu ration	PMID: 29443960	Immunotherapy response signature	BUB1, CCNA2, CCNB2, CDC25A, CDC25C, CDK1, CDK2, MAD2L1, MAD2L2, PLK1
Proteasome	PMID: 29443960	Immunotherapy response signature	IFNG, PSMA4, PSMB2, PSMB4, PSMC4, PSMD4, PSMD7
Pyrimidine_metabolism	PMID: 29443960	Immunotherapy response signature	CTPS1, DTYMK, POLA2, POLE, POLE2, PRIM1, PRIM2, RRM2, TYMS
RNA_degradation	PMID: 29443960	Immunotherapy response signature	CNOT10, EXOSC2, EXOSC8, LSM3, LSM4, LSM5, PARN
Spliceosome	PMID: 29443960	Immunotherapy response signature	HNRNPM, LSM3, LSM4, LSM5, MAGOHB, PRPF19, SF3B2, SF3B3, SF3B4, SNRNP40, SNRPA1, SNRPC, USP39, WBP11
Systemic_lupus_erythe matosus	PMID: 29443960	Immunotherapy response signature	H2AFV, H2AFZ, HIST1H2AB, HIST1H2AG, HIST1H2AH, HIST1H2AI, HIST1H2AM, HIST1H2BC, HIST1H2BD, HIST1H2BF, HIST1H2BJ, HIST1H2BK, HIST1H2BL, HIST1H2BN, HIST1H2BO, HIST1H3B, HIST1H3D, HIST1H3H, HIST1H4A, HIST1H4B, HIST2H2AB, HIST2H2AC, HIST2H2BE, HIST2H2BF, HIST
Viral_carcinogenesis	PMID: 29443960	Immunotherapy response signature	CCNA2, CCNE1, CCNE2, CDC20, CDK1, CDK2, CDKN2A, CREB3L4, GTF2E1, HIST1H2BC, HIST1H2BD, HIST1H2BF, HIST1H2BJ, HIST1H2BK, HIST1H2BL, HIST1H2BN, HIST1H2BO, HIST1H4A, HIST1H4B, HIST2H2BE, HIST2H2BF, SKP2, YWHAB

NAC response	PMID:	NAC resmance signature	ZNF486,ZNF321,ACAP3,C6ORF134,FMO9P,RHBG,GDPD3,SCNN1B,OSBPL11,ZNF107	
signature	26230923	NAC response signature	,WDR90,CRKL,RB1,ATM,FANCC,ERBB2,ERCC2	
NAC resistance	PMID:	NACi-to	HTRA1,RRAS,ANKH,KLF2,CCPG1,C9ORF125,SPRED1,TFEB,NRARP,SDR16C5,IPO7,	
signature	26230923	NAC resistance signature	SPRY1,LIN7C,SLC22A18,PNPO	
EMT2	PMID:	Ctus med sing stress	AVI EAD LOVI 2 DOD2 TACLN TWICT2 WATEA	
EM12	26997480	Stromal signature	AXL, FAP, LOXL2, ROR2, TAGLN, TWIST2, WNT5A	
EMT2	PMID:	Ctus med sing store	FOVEL CATAC COVO TWICTL ZED1 ZED2	
EMT3	27321955	Stromal signature	FOXF1, GATA6, SOX9, TWIST1, ZEB1, ZEB2	
A	PMID:	Ctus med sing store	CDUE COVIZ COVIO TEV	
Angiogensis	1g10gens1s 29443960	Stromal signature	CDH5, SOX17, SOX18, TEK	
	D) (T)		ACTA2,ACTG2,ADAM12,ADAM19, CNN1,	
Pan-F-TBRS		TBRS Stromal signature	Stromal signature	COL4A1,CTGF,CTPS1,FAM101B,FSTL3,HSPB1,IGFBP3,PXDC1,SEMA7A,SH3PXD2A,
29443960		TAGLN,TGFBI,TNS1,TPM1		

NAC: neoadjuvant chemotherapy; EMT: epithelial interstitial transition; Pan-F-TBRS: panfibroblast  $TGF\beta$  response signature.