## **1** Supplementary files

2 Figure S1. Expression pattern and immunological correlation of Siglec15 in pan-cancers. (A-C) The expression pattern of Siglec15 of pan-cancers in TCGA, 3 TCGA combined with GTEx, and Oncomine. The asterisks indicated a significant 4 5 statistical p value calculated with Mann-Whitney U test.(\*P < 0.05; \*\*P < 0.01; \*\*\*P < 0.001). (D) The expression of Siglec15 in BLCA cohort in Oncomine. (E-F) The 6 expression of Siglec15 in cancer cell lines in BioGPS and CCLE. (G) The expression 7 of Siglec15 in normal tissues. (H) Quantitative RT-PCR (qPCR) estimation on 8 9 Siglec-15 mRNA levels in 30 paired bladder cancer and normal tissues.

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Figure S2. Prognostic analysis of Siglec15 for overall survival in pan-cancers. (A) The prognostic analyses of Siglec15 in pan-cancers using a univariate Cox regression model. Hazard ratio >1 indicated a risk factor and hazard ratio <1 represented a protective factor. (B-G) The prognostic analyses of Siglec15 in pan-cancers using Kaplan-Meier method and log-rank test. Only cancers in which Siglec15 was a significant prognostic biomarker were shown.

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Figure S4. Prognostic analysis of Siglec15 for progression free survival in pan-cancers. (A) The prognostic analyses of Siglec15 in pan-cancers using a univariate Cox regression model. Hazard ratio >1 indicated a risk factor and hazard ratio <1 represented a protective factor. (B-G) The prognostic analyses of Siglec15 in pan-cancers using Kaplan-Meier method and log-rank test. Only cancers in which Siglec15 was a significant prognostic biomarker were shown.

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Figure S5. Correlations between Siglec15 and TMB, MSI in pan-cancers. (A)
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Figure S8. Correlations between Siglec15 and the tumor associated immune cells
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75 Figure S14. Correlations between Siglec15, tumor associated immune cells and immune phenotypes. (A) Correlations between Siglec15 and the effector genes of 76 five tumor associated immune cells . (B-E) Correlations between Siglec15 and four 77 78 critical marker genes of macrophages. (F) Expression of Siglec15, PD-L1, and CD8 in 79 the bladder cancer microarray (TMA) cohort were detected using 80 immunohistochemistry. Representative images of CD8, PD-L1, and Siglec15 in three immune phenotypes were displayed. The scale bars correspond to 200 µm. (G) CD8 81 positive rates in the three immune phenotypes in BLCA TMA cohort detected by 82 immunofluorescence. (H) Correlation between Siglec15 positive rates and CD8 83 positive rates detected using immunohistochemistry. (I) Correlation between PD-L1 84 85 positive rates and CD8 positive rates detected using immunofluorescence. (I) Correlation between PD-L1 positive rates and Siglec15 positive rates detected using 86 immunofluorescence. 87

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100 Figure S16. Correlations between Siglec15 and the immunological status, the enrichment scores of therapeutic signatures, and the molecular subtype in 101 GSE31684 cohort. (A-C) Correlation between Siglec15 and immunomodulators, 102 effector genes of tumor associated immune cells, and inhibitory immune checkpoints 103 104 in BLCA. (D) Correlation between Siglec15 and enrichment scores of immunotherapy 105 predicted signatures. The asterisks indicated a significant statistical p value calculated with Mann-Whitney U test (\*P < 0.05; \*\*P < 0.01; \*\*\*P < 0.001). (E) Correlation 106 107 between Siglec15 and molecular subtype and bladder cancer signatures. (F) Correlation between Siglec15 and enrichment scores of therapeutic signatures, 108 109 including radiotherapy, targeted therapy.

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111 Figure S17. Correlations between Siglec15 and the immunological status, the enrichment scores of therapeutic signatures, and the molecular subtype in 112 IMvigor210 cohort. (A-C) Correlation between Siglec15 and immunomodulators, 113 114 effector genes of tumor associated immune cells, and inhibitory immune checkpoints in BLCA. (D) Correlation between Siglec15 and enrichment scores of immunotherapy 115 predicted signatures. The asterisks indicated a significant statistical p value calculated 116 with Mann-Whitney U test (\*P < 0.05; \*\*P < 0.01; \*\*\*P < 0.001). (E) Correlation 117 between Siglec15 and molecular subtype and bladder cancer signatures. (F) 118 Correlation between Siglec15 and enrichment scores of therapeutic signatures, 119 including radiotherapy, targeted therapy. 120

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138Figure S20. Correlations between Siglec15 and the immune signatures in PD139subgroup of IMvigor210 cohort. (A-C) Correlation between Siglec15 and140immunomodulators, effector genes of tumor associated immune cells, and inhibitory141immune checkpoints in BLCA. (D) Correlation between Siglec15 and enrichment142scores of immunotherapy predicted signatures. The asterisks indicated a significant143statistical p value calculated with Mann-Whitney U test (\*P < 0.05; \*\*P < 0.01; \*\*\*P</td>144< 0.001).</td>

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146Figure S21. Correlations between Siglec15 and the immune signatures in SD147subgroup of IMvigor210 cohort. (A-C) Correlation between Siglec15 and148immunomodulators, effector genes of tumor associated immune cells, and inhibitory149immune checkpoints in BLCA. (D) Correlation between Siglec15 and enrichment150scores of immunotherapy predicted signatures. The asterisks indicated a significant151statistical p value calculated with Mann-Whitney U test (\*P < 0.05; \*\*P < 0.01; \*\*\*P</td>152< 0.001).</td>

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0.01 and |logFC|>1. (G) 1500 common immune-related differential RNAs shown in 176 Venn diagram. (H-I) There is no intersection between RNAs up-expressed among 177 high Siglec15 group and RNAs up-expressed among high immune/stromal score 178 groups. Similarly, there is no intersection between RNAs down-expressed among high 179 Siglec15 group and RNAs down-expressed among high immune/stromal score groups. 180 181 (J) There is 1010 common RNAs between RNAs down-expressed among high Siglec15 group and RNAs up-expressed among high immune/stromal score groups. 182 (K) There is 490 common RNAs between genes up-expressed among high Siglec15 183 group and RNAs down-expressed among high immune/stromal score groups. 184

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# 212 Figure S29. IRS predicted the clinical response of cancer immunotherapy.

(A) Correlation between Siglec15 and IRS. (B-C) Correlations between IRS and the
pan-cancer T cell inflamed score, and the inhibitory immune checkpoints. (D-E)
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predicted pathways. The asterisks indicated a significant statistical p-value calculated

- 219 with Mann-Whitney U test (\*P < 0.05; \*\*P < 0.01; \*\*\*P < 0.001).
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## 221 Figure S30. Comparisons of the accuracy in predicting ICB response and

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(A) The accuracy of two algorithms in predicting ICB response. (B-C) Survival in
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## survival probability between IRS and TIDE algorithms in GSE91061.

(A) The accuracy of two algorithms in predicting ICB response. (B-C) Survival in
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#### 235 Figure S32. Comparisons of the accuracy in predicting ICB response and

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- (A) The accuracy of two algorithms in predicting ICB response. (B-C) Survival in
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## 242 Figure S33. Comparisons of the accuracy in predicting ICB response and

## 243 survival probability between IRS and TIDE algorithms in IMvigor210.

(A) The accuracy of two algorithms in predicting ICB response. (B-C) Survival in
high vs. low TIDE, and in high vs. low IRS patients depicted by KM plots. (D-E)
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