#### Figure S1. Flowchart of this study.

### Figure S2. Single-cell clustering, differential expression, and APOE survival analysis.

(A) UMAP visualization of 13 samples after batch effect correction. (B) UMAP showing 13 distinct cell clusters. (C) Differentially expressed genes (DEGs) across the 13 clusters. (D) Tissue preference of the ten cell types across samples. (E) Distribution of the ten cell types across individual samples. (F) Similarity between the ten cell types, calculated using Pearson's correlation coefficient. (G) Heatmap showing differential expression of the top ten DEGs in the ICB-resistant group from the CheckMate cohort. The bar density plot illustrates differential expression of APOE among ICB, clinical benefit (CB), and no clinical benefit (NCB) groups in the CheckMate cohort. (H) Kaplan-Meier plots demonstrating distinct overall survival (OS) and progression-free survival (PFS) outcomes for patients stratified by APOE expression, with the median value of APOE as the cutoff. (I) Comparison of ICB response rates between high and low APOE expression groups. CR: complete response; PR: partial response; PD: progressive disease; SD: stable disease.

# Figure S3. GSVA enrichment and macrophage deconvolution in EMTAB3267 and TCGA-KIRC cohorts.

(A) Bar plot showing the Gene Set Enrichment Analysis (GSEA) results based on the Gene Ontology (GO) database (top) and the KEGG database (bottom). (B) Following the TIDE procedure, patients were classified into potential clinical benefit (CB) and no clinical benefit (NCB) groups, and their cellular components were inferred using the BayesPrim deconvolution algorithm. Heatmap displaying the differential distribution of six macrophage subsets between CB and NCB groups in the EMTAB3267 cohort. (C) Comparison of APOE<sup>+</sup> macrophage scores between CB and ICB groups in the EMTAB3267 cohort. (D) Based on the median APOE score, all patients were categorized into high-APOE<sup>+</sup> and low-APOE<sup>+</sup> macrophage groups. A Kappa ( $\kappa$ ) consistency test was conducted to assess the agreement between APOE<sup>+</sup> macrophage groups and TIDE classifications. A Kappa value > 0.4 indicated favorable consistency. (E) Heatmap showing the differential distribution of six macrophage subsets between CB and ICB groups in the TCGA-KIRC cohort. (G) Kappa consistency test results for the TCGA-KIRC cohort.

#### Figure S4. SCENIC analysis of macrophage regulons.

(A) Top five regulons for each macrophage subset. (B) Differential regulon activity patterns across six macrophage subsets among the ICB groups. (C) Regulons of KLF2, KLF4, and KLF6, along with their associated target genes. (D) Regulons of the AP-1 complex (JUB, JUNB, FOS) and their target genes. (E) Regulons of AR, THAP1, SP11, MLX, and DRAP1, along with their target genes. (F) Gene Ontology (GO) and KEGG enrichment analysis for target genes of the CEBPA, CEBPB, and CEBPD regulons. (G) Comparison of chemokine transcriptional activity (CXCL1, CXCL2, CCL4, CCL5, CCL7, CCL13, and CCL18) between the ICB groups. (H) Comparison of CCL4 and CCL5 expression levels between the ICB groups. \* Represent P < 0.05; \*\*\* represent P < 0.05. (I) Differential expression of CEBPD between ICB-sensitive and ICB-resistant patients based on the GSE67501 dataset (right) and the Miao et al. cohort (left). RE: responder; NR: non-responder; CB: clinical benefit; NCB: no clinical benefit.

#### Figure S5. Stlearn-based cell-cell communication analysis.

Top 50 ligand-receptor interactions among cell types based on Robust Cell Type Decomposition (RCTD) results.

# Figure S6. The co-culture of CM and APOE neutralization on the effects of macrophage polarization and tumor progression in 769-P cells.

(A) A colony formation assay was performed to assess the impact of co-culture CM and APOE neutralization on the cloning ability of 769-P cells. The quantification and comparison of colony counts are depicted (\* represent P < 0.05; \*\* represent P < 0.01; \*\*\* represent P < 0.001). (B) Transwell migration assays analysis showed the different migration ability of 769-P cells. The quantity of cells that migrated was measured. (C) Evaluation of the effects of co-culturing CM and APOE neutralization on cell migration by wound healing analysis. A quantitative assessment of the percentage of wound closure is presented. (D) Assess the impact of co-culturing CM and APOE neutralization on tumor cell proliferation by CCK-8 proliferation analysis.

Table S1. Detailed descriptions of the R and Python packages utilized, the study cohorts, and the antibodies employed are provided.







TCGA-KIRC cohort





Β

SPP1

HLA

MRC1

L U N

Α















### Software and algorithms

Package	Version	
R V4.2.2	R Core Team	https://www.r-project.org/
PythonV3.9	Python Software	https://www.python.org/
	Foundation	
Seurat V4.3.0	Stuart et al.(1)	https://satijalab.org/seurat/
DoubletFinde	McGinnis et al.	https://github.com/chris-mcginnis-ucsf/DoubletFi
r	(2)	nder
Harmony	Korsunsky	https://cran.r-project.org/web/packages/harmony/
V0.1.0	et al.(3)	index.html
SCP	Zhang et al.	https://github.com/zhanghao-njmu/SCP
omicverse	Zeng et al.(4)	https://omicverse.readthedocs.io/)
Harmony	Korsunsky	https://cran.r-project.org/web/packages/harmony/
V0.1.0	et al.(3)	index.html
clusterprofile r V4.0.5	Yu et al.(5)	https://guangchuangyu.github.io/software/cluster Profiler/
ggplot2 V3 3 5	Wickham et al.	https://ggplot2.tidyverse.org/
	(0)	https://bioconductor.org/packages/release/bioc/bt
AUCEII V J.10	Albai et al.(7)	ml/AUCell.html
BayesPrism	Chu et al.(8)	https://github.com/Danko-Lab/BayesPrism/blob/
v2.2		main/tutorial_deconvolution.html
TFvelco	Li et al.(9)	https://github.com/xiaoyeye/TFvelo/tree/main/TF velo
PAGA	Wolf et al.(10)	https://github.com/theislab/paga
inferCNV	Trinity CTAT	https://github.com/broadinstitute/inferCNV
(v1.6.0)	Project	
SCENIC	Aibar et al.(7)	https://scenic.aertslab.org/
(version 1.2.4)		
Cellchat	Jin et al.(11)	https://github.com/sqjin/CellChat/tree/master/tuto
(v.2.0)		rial
MISTy	Tanevski et	https://github.com/saezlab/misty
(v1.2.1)	al.(12)	
RCTD	Cable et.al. (13)	https://github.com/dmcable/spacexr/blob/master/r esources/RCTD_0.1.0.tar.gz
Stlearn	Duy et al.(14)	https://github.com/BiomedicalMachineLearning/s tLearn
TIDE	Jing et al.	http://tide.dfci.harvard.edu/
SCRNAtools	Zhang et al.	https://github.com/scRNA-tools/scRNA-tools
jjvocanlno	Zhang et al.	https://github.com/junjunlab/scRNAtoolVis-man ual/blob/main/jjvolcano.html
Plot1cell	Wu et al. (15)	https://github.com/TheHumphreysLab/plot1cell
sva	Leek et al. (16)	https://github.com/jtleek/sva-devel/blob/master/R /ComBat.R

### Ro/e *Reference*

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Data source			
TCGA-KIRC	530	https://portal.gdc.cancer.gov/	
<b>EMTAB3267</b>	53	https://www.ebi.ac.uk/arrayexpress/	
GSE67501	11	https://www.ncbi.nlm.nih.gov/geo/	
Checkmate	311	https://clinicaltrials.gov/	
Miao et al.	16	https://pmc.ncbi.nlm.nih.gov/articles/PMC6035749/	
FU-ICI	230	https://pubmed.ncbi.nlm.nih.gov/38040418/	
GSE210041	2	https://www.ncbi.nlm.nih.gov/geo/	
PRJNA705464	13	https://www.ebi.ac.uk/ena/browser/home	

Antibody

Antibody	SOURCE	IDENTIFIER
APOE	Abcam	ab183597
PD-L1	Abcam	ab205921
CEBPD	Abcam	ab245214
SPP1	Abcam	ab218237
ARG1	Abcam	ab315110
GAPDH	Abcam	ab9485
INOS	Abcam	ab178945
CXCL9	Abcam	ab263442
CD206	Abcam	ab270647