

Study Title:

A Phase 2a Study to Evaluate the Kappa Opioid Receptor As a Target for the Treatment of Mood and Anxiety Spectrum Disorders by Evaluation of Whether CERC-501 Engages Key Neural Circuitry Related to the Hedonic Response

Version Date:

October 06, 2016

NCT02218736

Statistical Analysis Plan

**Fast-Fail Trials in Mood and Anxiety Spectrum Disorders (FAST-MAS)
Kappa Opioid Receptor Phase 2a (KOR2)**

Version Date: December 18, 2017

TABLE OF CONTENTS

PROTOCOL SYNOPSIS	3
STUDY FLOW CHART	5
1. HYPOTHESES AND AIMS	6
1.1 PRIMARY AIM.....	6
1.2 SECONDARY AIMS	6
1.3 EXPLORATORY AIMS	7
2. BACKGROUND AND RATIONALE	7
3. STUDY DESIGN	10
3.1 OVERVIEW	10
3.2 PROCEDURES.....	10
4. STUDY POPULATION	14
4.1 OVERVIEW OF STUDY POPULATION.....	14
4.2 INCLUSION CRITERIA	15
4.3 EXCLUSION CRITERIA.....	15
5. RANDOMIZATION	16
6. DURATION OF TREATMENT AND STUDY PARTICIPATION	16
7. STATISTICAL ANALYSIS	16
7.1 SAMPLE SIZE	16
7.2 STATISTICAL METHODS	17
7.3 PRIMARY AND SECONDARY EFFICACY ASSESSMENTS.....	19
7.4 OTHER EFFICACY ASSESSMENTS.....	23
7.5 EXPLORATORY ASSESSMENTS	23
7.6 PSYCHIATRIC DIAGNOSTIC ASSESSMENT	25
7.7 SAFETY/ADVERSE EFFECTS ASSESSMENTS.....	25
7.8 Vital Signs/Laboratory Assessments	25
8. REFERENCES	28
APPENDIX A. GENERAL MILESTONES OF STUDY	26
APPENDIX B. SCHEDULE OF ASSESSMENTS, OUTCOME MEASURES, LABS AND PROCEDURES.....	27
APPENDIX C. TABLE SHELLS	34
TABLE 1A. DEMOGRAPHICS – INTENT TO TREAT	34
TABLE 1B. DEMOGRAPHICS - PER PROTOCOL.....	35
TABLE 1C. DEMOGRAPHICS – STUDY COMPLETERS	36
TABLE 1D. DEMOGRAPHICS – STUDY COMPLETERS	37
TABLE 2. PRE- TO POST-TREATMENT CHANGES IN fMRI ACTIVATION DURING ANTICIPATION OF REWARD.....	38
TABLE 3. PRE- TO POST-TREATMENT CHANGES IN SHAPS.....	39
TABLE 4. PRE- TO POST-TREATMENT CHANGES IN SHAPS	40
TABLE 5. PRE- TO POST-TREATMENT CHANGES IN fMRI ACTIVATION DURING ANTICIPATION OF LOSS	41
TABLE 6. PRE- TO POST-TREATMENT CHANGES IN RESTING STATE DELTA EEG CURRENT DENSITY IN THE ROSTRAL ANERIOR CINGULATE.....	42
TABLE 7. PRE- TO POST-TREATMENT CHANGES IN RESTING STATE FMRI CONNECTIVITY.....	43
TABLE 8. PRE- TO POST-TREATMENT CHANGES IN MONETARY REWARD TASK.....	44

TABLE 9.	PRE- TO POST TREATMENT CHANGES IN THE EEFRT	45
TABLE 10.	PRE- TO POST-TREATMENT CHANGES IN VAS	46
TABLE 11.	PRE- TO POST-TREATMENT CHANGES IN TEPS	47
TABLE12.	PRE- TO POST-TREATMENT CHANGES IN HAM-A.....	48
TABLE 13.	PRE- TO POST-TREATMENT CHANGES IN HAM-D	49
TABLE 14.	PRE- TO POST-TREATMENT CHANGES IN CGI-I.....	50
TABLE 15.	PRE- TO POST-TREATMENT CHANGES IN CGI-S	51
TABLE 16.	PRE- TO POST-TREATMENT CHANGES IN CPFQ	52
TABLE 17.	DESCRIPTIVE STATISTICS FOR ALL OUTCOMES AND ASSESSMENTS IN FINAL ANALYSIS.....	53
 APPENDIX D. FIGURES		61

STUDY SYNOPSIS

Title:	A Phase 2A Study to Evaluate the Kappa Opioid Receptor as a Target for the Treatment of Mood and Anxiety Spectrum Disorders by Evaluation of Whether LY2456302 Engages Key Neural Circuitry Related to the Hedonic Response
Indication:	Mood and Anxiety Spectrum Disorders
Location:	<ol style="list-style-type: none"> 1. Baylor College of Medicine 2. Case Western Reserve University 3. Duke University 4. Indiana University 5. Mount Sinai School of Medicine 6. Yale University
Rationale:	We chose to focus on anhedonia as an endpoint for this study because: 1) the available data suggest that anhedonia is the dimension of mood and anxiety spectrum disorders that is most likely to be improved by KOR antagonists; 2) anhedonia is associated with measurable neurobiological mechanisms which can be studied with available methodologies that could be used to establish POC in terms of engagement of relevant neural circuitry; and 3) anhedonia allows us to accomplish our goal of studying an important aspect of dysfunction that cuts across mood and anxiety spectrum disorders, consistent with the NIMH's RDoC framework.
Objectives:	To assess the effects of LY2456302 compared to PBO in adults age 21-65 years with mood and anxiety spectrum disorders
Study Design:	This study will be a six-site randomized, double-blind, PBO-controlled, parallel-group monotherapy study to assess the effects of LY2456302 compared to PBO in adults age 21-65 years with mood and anxiety spectrum disorders. We will recruit a total of 90 subjects, of which 45 will be randomized to LY2456302 and 45 to placebo for 8 weeks of treatment.
Primary Objectives:	Primary Specific Aim: To establish POC for KOR antagonism by evaluating the impact of LY2456302 10 mg relative to Placebo (PBO) on reward-related neural circuitry in terms of ventral striatal fMRI activation during anticipation of reward during the Monetary Incentive Delay (MID) Task
Secondary Objectives:	<p>Secondary Specific Aim 1 (Clinical Anhedonia Measure): To determine if 10 mg of LY2456302 is superior to PBO in improving a clinical, self-report measure of anhedonia, the Snaith Hamilton Pleasure Scale (SHAPS), in patients with mood and anxiety spectrum disorders.</p> <p>Secondary Specific Aim 2 (Behavioral Anhedonia Measure): To evaluate the impact of LY2456302 relative to PBO on a behavioral measure of anhedonia, the Probabilistic Reward Task (PRT), in patients with Mood and Anxiety Spectrum Disorders.</p>
Exploratory Objectives:	To assess the effects of LY2456302 relative to placebo on: <ul style="list-style-type: none"> • Ventral striatal fMRI activation during anticipation of loss during the MID Task

- | | |
|--|---|
| | <ul style="list-style-type: none">• Resting state delta EEG current density in the rostral anterior cingulate.• Resting state fMRI connectivity• Self-rated affective responses to cues and feedback during the MID Task• The Effort-Expenditure for Rewards Task (EefRT)• The Visual Analogue Scale for Anhedonia (VAS)• The Temporal Experience of Pleasure Scale (TEPS)• The Hamilton Depression Rating Scale (HAM-D)• The Hamilton Anxiety Scale (HAM-A)• Clinical Global Impression – Improvement (CGI-I)• Clinical Global Impression – Severity (CGI-S)• The Cognitive and Physical Functioning Questionnaire (CPFQ) <p>To assess the safety and tolerability of LY2456302 on systematically collected and spontaneously reported adverse events.</p> |
|--|---|

STUDY FLOW CHART

SCREENING: Day -30 to Day -1

Subjects who sign informed consent will undergo rigorous screening including: a medical, psychiatric, medication, and treatment history, vital signs, physical examination, pregnancy test, ECG, urine drug screen, MINI, Snaith-Hamilton Pleasure Scale (SHAPS), Temporal Experience of Pleasure Scale (TEPS), Visual Analogue Scale for Anhedonia (VAS), Columbia Suicide Severity Rating Scale (CSSRS), and a battery of clinical laboratory tests, Urea Breathe Test, Mock MRI scanning session

RANDOMIZATION: Day 0

Subjects who qualify will be randomly assigned to receive LY2456302 or PBO in a 1:1 ratio using IVRS randomization within the EDC

Baseline visit (day 0, prior treatment initiation)

The Baseline Assessment Visit will occur within 30 days of screening. During this visit, all primary and secondary outcome measures will be assessed. Vital signs (pulse rate, blood pressure, height, weight) will be collected at Baseline. Blood samples will be collected, and fMRI and QEEG imaging sessions will be scheduled at Baseline.

Double-Blind Treatment Period: Week 2,4,6,8

2, 4, 6, 8 week treatment visits (± 1 week)

During these visits, all primary and secondary outcome measures will be assessed. Vital signs (pulse rate, blood pressure, height, weight) will be collected. Adverse events will be assessed. Blood samples will be collected, and fMRI and QEEG imaging sessions will be scheduled at 8 weeks (endpoint) after treatment initiation.

Post Medication Follow-up: Week 12

During this visit, vital signs (pulse rate, blood pressure, height, weight) will be collected. Interval history will be assessed. Snaith-Hamilton Pleasure Scale (SHAPS), Temporal Experience of Pleasure Scale (TEPS), Visual Analogue Scale for Anhedonia (VAS), Columbia Suicide Severity Rating Scale (CSSRS) will be assessed. Adverse events will be collected using the Patient Reported Inventory of Side-Effects (PRISE). Clinical Global Impression – Severity Scales (CGI-S) and Clinical Global Impression – Improvement (CGI-I) will be assessed. At the conclusion of this visit, subject participation in the study will **END**.

2. HYPOTHESES AND AIMS

2.8 Primary Aim

We will conduct a multicenter, randomized, parallel-group, placebo-controlled, Phase 2A trial of 10 mg of LY2456302 in 90 adults with mood and anxiety spectrum disorders in order to achieve the following aims.

Primary Specific Aim (Proof of Concept/Engagement of Neural Circuitry Related to Anhedonia): to establish POC for KOR antagonism by evaluating the impact of LY2456302 10 mg relative to Placebo (PBO) on reward-related neural circuitry in terms of ventral striatal fMRI activation during anticipation of reward during the Monetary Incentive Delay (MID) Task.

This will be achieved by comparing pre- to post-treatment changes in LY2456302 and PBO groups on ventral striatal fMRI activation during anticipation of reward during the monetary incentive delay task (MID).

We **hypothesize** that compared with PBO, LY2456302 will increase monetary incentive delay task-associated fMRI activation in the ventral striatum. This will be the primary outcome measure for the proposed study

1.2 Secondary Aims

Secondary Specific Aim 1 (Clinical Anhedonia Measure): To determine if 10 mg of LY2456302 is superior to PBO in improving a clinical self-report measure of anhedonia, the Snaith Hamilton Pleasure Scale (SHAPS) across 8 weeks of treatment.

We **hypothesize** that LY2456302 will result in improvement in anhedonia relative to PBO, as determined by a pre- to post-treatment decrease in the score on the Snaith-Hamilton Pleasure Scale (SHAPS) across 8 weeks of treatment.

Secondary Specific Aim 2 (Behavioral Anhedonia Measure): To evaluate the impact of LY2456302 relative to PBO on a behavioral measure of anhedonia, the Probabilistic Reward Task (PRT).

We **hypothesize** that LY2456302 will result in statistically significant improvement in anhedonia relative to PBO, as reflected in a pre- to post-treatment increase in Reward Responsiveness (i.e., the ability to modulate behavior as a function of reinforcement history) as assessed by the Probabilistic Reward Task (PRT), which has been found to be related to the proposed primary outcome measure, over 8 weeks of treatment in adults with mood and anxiety spectrum disorders.

1.3 Exploratory Aims

The **Exploratory Aims** of this study are:

To assess the effects of LY2456302 relative to placebo on:

- Ventral striatal fMRI activation during anticipation of loss during the MID Task
- Resting state delta EEG current density in the rostral anterior cingulate
- Resting state fMRI connectivity
- Self-rated affective responses to cues and feedback during the MID Task
- The Effort-Expenditure for Rewards Task (EefRT)
- The Visual Analogue Scale for Anhedonia (VAS)
- The Temporal Experience of Pleasure Scale (TEPS)
- The Hamilton Depression Rating Scale (HAM-D)
- The Hamilton Anxiety Scale (HAM-A)
- The Cognitive and Physical Functioning Questionnaire (CPFQ)
- Clinical Global Impression Severity and Improvement (CGI-S and CGI-I) Ratings

To assess the safety and tolerability of LY2456302 on systematically collected and spontaneously reported adverse events

2. BACKGROUND AND RATIONALE

The available treatments for patients with mood and anxiety disorders have significant limitations (Rush, 2007; Denys and de Geus, 2005). There is a need to develop new treatments for people with these disorders. Many research studies carried out in animals and a few preliminary studies carried out in humans suggest that medications which block kappa opioid receptors (KOR) have potential for being effective new treatments for patients with mood and anxiety spectrum disorders (see below). These medications have shown particular promise for improving one important type of difficulty experienced by many patients who suffer from mood and anxiety spectrum disorders referred to as anhedonia, which is an impairment in reward-related function. In this study we will test the hypothesis that KOR antagonism is a promising means of improving anhedonia in patients with mood and anxiety spectrum disorders. We will do so by evaluating whether we can establish Proof of Concept (POC) that a relatively selective KOR antagonist, LY2456302 (see Investigator Brochure), engages neural circuits involved in mediating reward-related function in patients with mood and anxiety spectrum disorders with anhedonia. We are attempting to establish POC in this study in order to determine whether there is a sufficient basis for pursuing future work evaluating whether KOR antagonism has therapeutic effects on clinical and behavioral measures of reward-related functioning.

In addition to being a relatively selective KOR antagonist, LY2456302 is also well-suited for this study based on its pharmacologic and safety profiles (see Investigator Brochure). The 10 mg dosage of LY2456302 was chosen for evaluation because of preclinical studies, single and multiple ascending dose studies in humans, a single-dose PET study of KOR occupancy (Zheng et al., 2013), and pupillometry data obtained following administration of the mu agonist fentanyl (see Investigator Brochure). The following sections include details of the rationale for this study.

2.1. KOR Antagonism Promising Target for Treating Mood and Anxiety Disorders

There is an extensive set of pre-clinical studies suggesting that KOR antagonists are likely to have therapeutic effects in those with mood and anxiety spectrum disorders. This includes studies indicating a role of the kappa opiate system in mediating both anxiety and depression symptoms and studies suggesting that KOR antagonists have effects on animal models of both major depression and anxiety.

A number of studies indicate that the kappa opiate system is critical for mediating the adverse effects of stress. An important aspect of stress-related pharmacology is the dynorphins, a group of opioid peptides that exert their effects primarily through binding to KOR (Bruchas et al., 2009). Evidence suggests that stress leads to anxiety by CRF1 receptor activation of dynorphins in the basolateral amygdala which then bind to KOR (Bruchas et al., 2009). Place aversion and social avoidance occurring with repeated stress is mediated via dynorphin activation in ventral striatum, an effect which can be mimicked by KOR agonists and blocked by KOR antagonists (Land et al., 2009; Schindler et al., 2012). KOR antagonists also block stress-related impairment in elevated plus maze spontaneous exploration (Peters et al., 2011).

Non-stress anxiety paradigms also suggest that KOR antagonists are likely to have anxiolytic effects. Prodynorphin knockouts (prodynorphin is the precursor protein for dynorphins) and KOR antagonists have been found to have anxiolytic-like effects in the novelty-induced hypophagia test, the defensive burying tests, the elevated plus maze test, fear-potentiated startle test, open-field test, and light-dark test (Carr and Lucki, 2010; Knoll et al., 2011; Wittmann et al., 2009).

A larger literature suggests that KOR antagonists are likely to have anti-depressant effects and may prevent the depression-like consequences of stress. Dynorphin mediates the dysphoric aspects of stress via binding to KOR and this effect is prevented by knocking out dynorphin or administering a KOR antagonist (Land et al., 2008). The depression-like behaviors caused by chronic stress, uncontrollable stress, and social-defeat stress are mediated by kappa opiate receptors and can be mimicked by KOR agonists (McLaughlin et al., 2006; Knoll and Carlezon, 2010). KOR antagonist treated mice and KOR knockout mice show a reduction of stress-induced depression-like behavior (McLaughlin et al., 2006; Knoll and Carlezon, 2010). Stress has also been found to trigger KOR activation of dorsal raphe neurons which project to nucleus accumbens and decrease dopamine release thereby diminishing reward and increasing drug seeking (Lemos et al., 2012).

More generally, rodent studies show that administering KOR antagonists or knocking out the prodynorphin gene leads to antidepressant-like effects as assessed by reduced immobility in the forced swim test and reduced learned helplessness (via nucleus accumbens and hippocampal mediated mechanisms), whereas KOR agonists have depressogenic effects in conjunction with decreasing nucleus accumbens dopamine release (Reindl et al., 2008; Shirayama et al., 2004; Carlezon et al., 2006; McLaughlin et al., 2003; Mague et al., 2003; Todtenkopf et al., 2004; Chartoff et al., 2012; Chartoff et al., 2009).

Perhaps the best recognized effect of KOR antagonists in animal models is to prevent the development of anhedonic-like states. The literature suggesting that KOR antagonists have such effects speaks to the potential of these agents to have therapeutic effects on anhedonia in humans, which is a core symptom of mood and anxiety disorders that cuts across diagnostic boundaries. In this regard, there is evidence that KOR stimulation inhibits dopamine release in the striatum (nucleus accumbens and caudate) and induces a negative mood state (Bruijnzeel, 2009). Consistent with this model, a series of studies indicate that KOR agonists decrease phasic dopamine release in the nucleus accumbens and increase intracranial self-stimulation (a model of anhedonia), whereas KOR antagonists have the opposite effect, increasing

nucleus accumbens dopamine release and decreasing self-stimulation (Ebner et al., 2010; Muschamp et al., 2011; Carlezon et al., 2006; Maisonneuve et al., 1994). Further, KOR agonists block cocaine's anti-anhedonic effect on intracranial self-stimulation (Tomasiewicz et al., 2008) and block the reinforcing/rewarding effects on drugs of abuse (Wee and Koob, 2010), whereas, giving a KOR antagonist prior to cocaine withdrawal prevented anhedonic-like intracranial self-stimulation responses (Chartoff et al., 2012).

Although data in humans on the effects of selective KOR antagonists are lacking, preliminary data from humans are consistent with the animal data in suggesting that this target is likely to have therapeutic effects in mood and anxiety spectrum disorders. In an open-label study, 6 patients who had failed antidepressant medications and ECT were found to improve with buprenorphine (a KOR antagonist and partial mu agonist) treatment (Nyhuis et al., 2008). Findings of a double-blind, placebo-controlled, pilot study in 32 patients with treatment-resistant depression treated with the combination of buprenorphine and a mu receptor antagonist (simulated kappa opiate receptor antagonist) indicate that this combination had a significant antidepressant effect (Ehrich, 2012).

Together, the available data provide a compelling indication that KOR antagonists are likely to have therapeutic effects in patients with mood and anxiety spectrum disorders. These data point to the adverse effects of stress and particularly anhedonia as therapeutic targets of interest with these agents.

2.2. Rationale for Studying Effects of KOR Antagonist on Anhedonia

We chose to focus on anhedonia as an endpoint for this study because: 1) the available data suggest that anhedonia is the dimension of mood and anxiety spectrum disorders that is most likely to be improved by KOR antagonists (see above); 2) anhedonia is associated with measurable neurobiological mechanisms which can be studied with available methodologies that could be used to establish POC in terms of engagement of relevant neural circuitry (Wacker et al., 2009; Pizzagalli et al., 2004, 2009; Treadway et al., 2012; Stoy et al., 2012; Ossewaarde et al., 2011); and 3) anhedonia allows us to accomplish our goal of studying an important aspect of dysfunction that cuts across mood and anxiety spectrum disorders, consistent with the NIMH's RdoC framework.

The data indicating that KOR antagonists are likely to improve anhedonia are strong relative to the data indicating that there will be other therapeutic effects of KOR antagonists. As a result, it seems likely that, if there are any therapeutic effects of these agents in those with mood and anxiety spectrum disorders, a therapeutic effect on anhedonia would be evident. As a result, anhedonia is an appropriate primary endpoint for a POC study with a KOR antagonist the treatment of patients with mood and anxiety spectrum disorders. Failure to demonstrate a therapeutic effect of a KOR antagonist on the neural circuitry related to anhedonia using a dosage that had been demonstrated to have acceptable kappa opiate receptor occupancy would be a reasonable indication to fail KOR antagonism as a treatment for mood and anxiety disorders.

