Exclusion Criteria

1. Have mixed SCLC and NSCLC histology.
2. Received prior treatment with any anti-PD-1, anti-PD-L1, or any other antibody targeting an immune checkpoint. Participants who received PD-(L)1 inhibitors as part of treatment for early-stage NSCLC including in neoadjuvant/adjuvant setting are not eligible.
3. Have an active second malignancy or have had an active second malignancy within 3 years prior to enrollment.
4. Have an active autoimmune disease that required systemic treatment in past 2 years (ie, with use of disease-modifying agents, corticosteroids, or immunosuppressive drugs). Replacement therapy is not considered a form of systemic treatment.
5. Are receiving chronic systemic steroids. Use of topical, inhalational, intra-nasal, and intra- ocular steroids will be permitted.
6. Have significant third-space fluid retention (eg, ascites or pleural effusion) and is not amenable for required repeated drainage.
7. Have known active CNS metastases and/or carcinomatous meningitis.
8. Participants with previously treated brain metastases may participate provided they have stable CNS disease for at least 4 weeks prior to enrollment and all neurologic symptoms have returned to baseline, have no evidence of new or enlarging brain metastases and are not requiring use of steroids for at least 14 days prior to the start of study treatment. All participants with carcinomatous meningitis are excluded regardless of clinical stability.
9. Has received radiotherapy within 2 weeks prior to first dose of study intervention or radiotherapy to the lung that is > 30 Gy within 6 months of the first study treatment. Participants must have recovered to ≤ Grade 1 from all radiation-related toxicities, not requiring corticosteroids, and have not had radiation pneumonitis.
10. Has a history of (noninfectious) pneumonitis/interstitial lung disease that required steroids or has current pneumonitis/interstitial lung disease.
11. Has had an allogenic tissue/solid organ transplant.
12. Have received a live-virus vaccination within 30 days of planned treatment start. Seasonal flu and COVID-19 vaccines that do not contain live virus are permitted.
13. Have active infection requiring treatment (eg, antibiotics).
14. Have known history of HIV-1 or 2 with uncontrolled viral load (i.e. ≥200 copies/ml or CD4+ T cell count < 350 cells/µl),or taking medications that may interfere with metabolism of study drugs. No HIV testing is required unless mandated by local health authority.
15. Have known acute hepatitis B, known chronic hepatitis B infection with active untreated disease, or detectable hepatitis C viral RNA. In participants with a history of HBV or HCV, participants with detectable viral loads will be excluded.
16. No hepatitis testing is required unless mandated by local health authority.
17. Have other concurrent medical or psychiatric conditions that, in the investigator's opinion, may be likely to confound study interpretation or prevent completion of study procedures and follow-up examinations.