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23 **Introduction:**

24 Developing a full picture of how biomolecules function requires an understanding of  
25 the intricate relationships between structure and dynamics. For molecules in isolation  
26 such as single proteins, these dynamics generally occur as conformational changes.  
27 For molecules that act in complexes, the dynamics are dependent on diffusion and  
28 partner interaction. These dynamic processes are of course not mutually exclusive,  
29 but occur in different spatiotemporal regimes. For membrane proteins these  
30 dynamics are crucial as they allow the cell to reorganize proteins in space and time,  
31 to form temporal functional units for a particular biochemical function or to regulate  
32 the function of the membrane protein itself.<sup>1,2</sup>

33 Biomolecule dynamics occur over a range of length and timescales. Local  
34 flexibility, which generally concerns side chain rotations, bond vibrations and loop  
35 motions, happens over the femtosecond to nanosecond time range. Whereas  
36 collective motions of groups of atoms, loops and domains, typically occur on  
37 timescales of the microsecond or longer. Such collective motions are at the basis of  
38 most important biomolecular functions including conformational changes between  
39 functional states of proteins, the working of molecular machines, enzyme catalysis,  
40 protein folding and protein-protein interactions, though the later phenomena can  
41 extend into the millisecond to second time range depending on the process or the  
42 origin of the molecules under investigation.<sup>3</sup> Thus, developing techniques to directly  
43 access structural changes from the microsecond to second timescales is key to  
44 understanding the behavior of biomolecules.

45 X-ray crystallography and electron microscopy (EM), are most powerful  
46 techniques to study biomolecular structures,<sup>4,5</sup> whilst able to provide unparalleled  
47 spatial resolution, the structures obtained from these methods are limited by  
48 ensemble averaging and static snapshots of fixed conformations. Consequently,  
49 dynamics must be inferred, missing vital information describing how the biomolecules  
50 truly function in native conditions, such as their fluctuations, rates, intermediate states  
51 and statistical distributions. Nuclear magnetic resonance (NMR) spectroscopy  
52 provides both structural and dynamic information on biomolecules but is currently  
53 suited to smaller soluble proteins and picosecond to nanosecond timescale dynamics  
54 of specific sites.<sup>6</sup>

55 A number of different light microscopy techniques can observe dynamics of  
56 single molecules. However, despite significant improvements in the localization  
57 resolution with methods such as stimulated emission depletion microscopy (STED)<sup>7</sup>  
58 and stochastic optical reconstruction microscopy (STORM),<sup>8,9</sup> the imaging resolution  
59 is not able to go below ~20nm.<sup>10</sup> Such resolution does not allow protein-protein  
60 interactions to be directly observed, nor does it enable structural features or  
61 dynamics to be assessed. A method that is sensitive to less than 10nm with a time  
62 resolution of typically ~10 milliseconds is fluorescence resonance energy  
63 transfer (FRET). The spatial resolution of FRET is dependent on the Förster radius of  
64 the pair of fluorescent molecules between which energy is transferred.<sup>11</sup> FRET is  
65 sensitive to distance changes as small as 0.3nm in the 3–10nm inter-dye distance  
66 range.<sup>12</sup> However, reducing the Förster radius also reduces the technique's  
67 sensitivity range, limiting it to site specific interactions over specific spatial  
68 windows. A technique that can access nanosecond timescales is fluorescence  
69 correlation spectroscopy (FCS).<sup>13</sup> By measuring intensity fluctuations as fluorescent  
70 molecules diffuse in and out of a detection volume, FCS can determine  
71 concentrations, mobility and interactions of labeled molecules. Spatially however

72 FCS is limited by the diffraction limit to hundreds of nm resolutions and can suffer  
73 from poor autocorrelation signal-to-noise ratio at high molecular densities. The spatial  
74 resolution can be improved to as low as 30nm using a combination of methods such  
75 as FCS-STED, however this is often at the expense of lower temporal resolution.<sup>14</sup>  
76 Similarly the temporal resolution of FRET has been improved to sub-millisecond time  
77 scales using diffusion-based FRET to detect one molecule at a time as it freely  
78 diffuses in solution. However, in this condition the length that a single molecule can  
79 be measured is greatly reduced to ~10ms.<sup>15</sup>

80 Whilst many of these techniques can provide valuable insight into  
81 biomolecular processes, few can simultaneously provide structural and dynamical  
82 information of single molecules on microsecond timescales, and none can provide  
83 microsecond time resolution over seconds or minutes of observation. Additionally,  
84 these techniques require labeling of molecules that can modify the very dynamics of  
85 interest. High-speed AFM (HS-AFM) offers a label-free technique that has  
86 submolecular imaging resolution with high spatiotemporal resolution, ~1nm lateral,  
87 ~0.1nm vertical and ~100ms temporal resolution. Although HS-AFM proves to be a  
88 valuable tool in understanding the function and behavior of many proteins at the  
89 single molecule level<sup>16,17,18</sup> there are many molecular processes that are too fast to  
90 be resolved in imaging mode.<sup>19,20</sup> Progress in developing faster HS-AFM is ongoing  
91 but it may be unlikely to reach sub-millisecond imaging resolution in the near future.

92 Here, inspired by fluorescence spectroscopy, we develop and apply HS-AFM  
93 height spectroscopy (HS-AFM-HS), a technique whereby we hold the AFM tip at a  
94 fixed x-y position and monitor the height fluctuations under the tip in z-direction with  
95 Angstrom spatial and 10 $\mu$ s temporal resolution. We demonstrate how this technique  
96 can be used to simultaneously measure surface concentrations, diffusion rates and  
97 oligomer sizes of highly mobile annexin-V molecules during membrane-binding and  
98 self-assembly at model membranes and derive its kinetic and energetic terms.  
99 Additionally, HS-AFM-HS at specific positions in the annexin lattice where the  
100 freedom of movement is restricted to rotation allowed to determine the interaction  
101 free energies of protein-protein contacts. The applicability of our technique is wide  
102 and is discussed in the end of the manuscript.

103

## 104 **Results:**

### 105 **Reduced dimensionality leads to ms and $\mu$ s HS-AFM**

106 Annexin-V has been shown, among other functions,<sup>21</sup> to play an important role in  
107 membrane repair of eukaryotic cells.<sup>22</sup> The influx of Ca<sup>2+</sup> from the outside of the cell  
108 that occurs upon membrane lesion leads to the rapid tripartite Annexin-V-Ca<sup>2+</sup>-  
109 membrane-binding and self-assembly of Annexin-V into 2D-crystals, surrounding the  
110 membrane-defect to prevent further pore expansion.<sup>22</sup> Interactions between  
111 annexins, negatively charged phospholipids and Ca<sup>2+</sup> have been the subject of  
112 many studies.<sup>23,24,25</sup> In solution Annexin-V alone has been shown to have a low  
113 Ca<sup>2+</sup>-affinity (~330 $\mu$ M), whereas in the presence of a negatively charged  
114 phospholipids the Ca<sup>2+</sup> affinity increases greatly with two distinct affinities (~2.4 $\mu$ M  
115 and 170 $\mu$ M).<sup>26,27</sup> Whilst binding and final assemblies have been well  
116 characterized<sup>27,28</sup> no techniques are able to capture the full process and bridge  
117 between binding to the membrane, oligomerization and 2D self-assembly into a  
118 functional lattice structurally and quantitatively.

119 HS-AFM imaging of supported lipid bilayers (SLBs) containing 20%  
120 phosphatidylserine (**Fig. 1a**) shows how annexin binding to surface of membrane

121 (upper leaflet) and subsequent self-assembly occurs over the second timescale  
122 (**Fig. 1b**). Assembly of Annexin-V from solution was initiated by illuminating the  
123 sample with UV to release  $\text{Ca}^{2+}$  from a photo-cleavable EGTA- $\text{Ca}^{2+}$ -complex  
124 (**Fig. 1b,c**). Annexin was observed binding to the membrane within a few seconds,  
125 reaching full membrane coverage after 32s and 2D-crystal (p6-symmetry)<sup>27</sup> formation  
126 within 40s. However, 2D-scanning is not able to resolve the highly mobile membrane-  
127 bound annexin trimers (A5) during the early stages of the assembly process, as they  
128 diffuse too quickly to be resolved when images are acquired at frame rates of  $1\text{s}^{-1}$  to  
129  $10\text{s}^{-1}$ ; instead, only streaks in the fast scanning direction (x) are observed (herein A5  
130 is used to refer to the membrane-bound trimeric form of annexin-V). The average  
131 height and abundance of these streaks across the membrane patch can be used to  
132 approximate the surface coverage over time (**Fig. 1c**); however such measurements  
133 are prone to error due to tip parachuting (where the tip loses contact with the sample  
134 and takes some time to return to the surface) and tip induced movement of the  
135 proteins. The maximum HS-AFM imaging rate for a typical 100x100 pixel 2D-scan is  
136 50-100ms. Each image is scanned left to right and right to left, thus at 50ms per  
137 image, 400,000 pixels at which deflection and height are detected are acquired per  
138 second (one every 2.5 $\mu\text{s}$ ).

139 To obtain 100 times improved temporal resolution the slow-scan axis (y-  
140 direction) is halted (**Fig. 1d**) and fast-scan axis lines (x-direction) are acquired every  
141 0.5-1ms. This produces single line height data (x, z, t), termed line scanning (HS-  
142 AFM-LS), in which all of the traces in the x-direction are over the same y-position.  
143 One A5, at the p6-axis of the annexin-V 2D-crystal, is free to rotate and has two  
144 preferred orientations (**Fig. 1e**, inset).<sup>27</sup> Performing HS-AFM-LS across the annexin  
145 lattice (**Fig. 1d**, bottom) we can visualize A5 rotation (**Fig. 1e**). The rotation is most  
146 evident for those trimers where the scan line crosses precisely one protomer of the  
147 trimer (**Fig. 1d,e**; highlighted with \*). Capturing lines at 2.4ms per line over several  
148 seconds shows negligible drift in x-y, as observed by the two stable lines (**Fig. 1e**, at  
149  $x=4\text{nm}$  and  $x=16\text{nm}$ ) originating from the stable neighboring annexins in the p6-  
150 lattice. By contrast, the central region shows rapid flickering between two states  
151 above and below  $x=10\text{nm}$  (**Fig. 1e**). Comparison to a model line-scan across a  
152 rotating trimer shows identical switching behavior caused by clockwise and counter-  
153 clockwise rotations (**Supplementary Fig. 1**). Analysis of the periods of time spent in  
154 each state before rotation (**Fig. 1f**) shows a wide distribution best fit by three  
155 Gaussians (as determined by reduced chi-squared values) peaking at 13ms, 41ms  
156 and 96ms suggesting possibly three different modes of interaction with the  
157 surrounding lattice, that we tentatively assign to the three possible interaction sites of  
158 the rotating trimer with its environment.

159 Whilst HS-AFM-LS provides single-digit millisecond temporal resolution, it is  
160 still not fast enough to capture microsecond events. Therefore, to gain a further 100-  
161 fold time-resolution we also halt the x-piezo to capture Angstrom accuracy height  
162 data (z, t) with  $\sim 10\mu\text{s}$  temporal resolution (**Fig. 1i**, **Supplementary Fig. 2**). This  
163 method, termed high-speed AFM height spectroscopy (HS-AFM-HS, **Fig. 1h**), has  
164 the temporal resolution to measure the mobility of membrane bound molecules as  
165 they diffuse under the tip. A typical height vs. time trace obtained at the surface of an  
166 SLB with A5 diffusing on the surface (**Fig. 1i**) gives a signal time series of many  
167 sharp peaks of up to  $\sim 2\text{nm}$  height, corresponding well to the height of membrane-  
168 bound A5. A distribution of heights between  $H_T$  and  $\sim 2\text{nm}$  is observed due the z-  
169 feedback not being able to fully respond to the shorter dwell-times  
170 (**Supplementary Fig. 2c**). For future applications of even faster events, the

171 amplitude damping of the cantilever oscillation can be monitored, which should report  
172 about events beyond the feedback bandwidth. This data was captured at the tapping  
173 frequency of the cantilever 625kHz (1.6 $\mu$ s), with feedback settings set to maximize  
174 the z-piezo response time (**Supplementary Fig. 2**). Measuring the time duration of  
175 each peak above  $H_T$  gives a distribution of dwell-times corresponding to the range of  
176 times molecules spend under the tip (**Fig. 1j**), with the fastest events being only  
177  $\sim 10\mu$ s long.

178

## 179 **A5 diffusion and oligomerization measured by HS-AFM-HS**

180 For proteins undergoing 2D Brownian diffusion, the dwell-time  $\tau_D$ , of the  
181 molecule in a detection area is dependent on the protein's diffusion coefficient ( $D$ ),  
182 and the width of the detection area  $w$ , by eq. 1.<sup>29</sup>

$$183 \quad \tau_D = w^2/4D \quad (\text{eq. 1})$$

184 For techniques such as FCS, the detection area is defined by a fluorescence  
185 spot size much larger than the molecules of interest, leading to the protein  
186 dimensions having a negligible contribution to  $\tau_D$ . For HS-AFM-HS however, the  
187 inverse is true; the detection area, which is essentially the AFM tip radius ( $\sim 1\text{nm}$ ; we  
188 know this because substructures on the proteins can be resolved, see **Fig. 1d**), is  
189 typically much smaller than the size of the single diffusing proteins ( $\sim 10\text{nm}$  diameter)  
190 and thus dwell-times are mainly dependent on the molecule size. For molecules  
191 undergoing self-assembly the increase in the 2D-area is thus linear with each  
192 additional molecule  $n$  associated to the aggregate, and therefore  $\tau_D$  increases  
193 proportionally with  $n$ . Performing height spectroscopy on A5 molecules undergoing  
194 self-assembly into higher order oligomers is therefore expected to produce the multi-  
195 peaked distribution of dwell-times we observe in **Fig. 1j**, which not only depends on  
196 oligomer size but also its size-dependent diffusion rate (see Supplementary Table 1  
197 for full details of oligomer dimensions). The  $\tau_D$  distribution is well approximated by  
198 Gaussian fits however the exact underlying distribution is expected to be Lévy in  
199 nature with heavy tailed probability distributions. The diffusion coefficient  $D$  can then  
200 be determined from the expected protein dimensions, tip radius and  $\tau_D$   
201 (Supplementary Table 1).

202 In addition to the oligomer size and diffusion characteristics we can also  
203 measure the surface concentration of protein, based on the probability that a  
204 molecule is present under the tip at any given time. This probability can be  
205 determined by the fraction of time the height  $z$ , is above a threshold value  $H_T$   
206 ( $t_{z>H_T}/t_{\text{total}}$ ), and converted into a surface density  $c$  (molecules  $\mu\text{m}^{-2}$ ) based on the  
207 molecule size,  $d_p$ , via the following relation:

$$208 \quad c = \frac{t_{z>H_T}}{t_{\text{total}}} \cdot \frac{1}{d_p^2} \quad (\text{eq. 2})$$

209 The threshold height  $H_T$  was not an arbitrary value but chosen based on the  
210 background noise level of the height trace, significantly far away from the noise  
211 distribution at  $5\sigma$  so that the probability of mistaking diffusion events is 0.00006%  
212 (typically this corresponds to  $H_T = 0.8 \pm 0.1\text{nm}$  (s.d.)).

213 To assess the kinetics of the 2D-assembly process of A5 at membranes, we  
214 varied the bulk concentration of calcium with a fixed annexin-V solution  
215 concentration. HS-AFM-HS on hydrated SLBs in the absence of  $\text{Ca}^{2+}$  (**Fig. 2a**) gives  
216 a random height noise trace that fluctuates with typical RMS amplitude of 0.17nm,  
217 sampled at cantilever resonance frequency of 625kHz. The introduction of 50 $\mu$ M

218 CaCl<sub>2</sub> to the bulk phase (**Fig. 2b**) resulted in a small number of infrequent (~6s<sup>-1</sup>)  
219 sharp peaks above noise corresponding to single molecule diffusion events under the  
220 tip. Assessment of the time fraction gave an A5 surface concentration of 1.0  
221 molecules μm<sup>-2</sup> ± 0.6 (s.d.) whilst analysis of individual dwell-times gave a distribution  
222 with a dominant Gaussian peak at ~33 ± 26μs (s.d.), with small and less significant  
223 peaks at ~80μs and ~125μs. This τ<sub>D</sub> distribution implies a dominant species diffusing  
224 on the membrane with a diffusion coefficient D of 0.8 ± 0.6μm<sup>2</sup> s<sup>-1</sup>, assuming the  
225 trimeric form (A5) of membrane-bound annexin. This assumption can be made based  
226 on previous studies which suggest that annexin molecules exist in monomeric form  
227 only in solution, forming stable trimers almost instantaneously in the presence of Ca<sup>2+</sup>  
228 and anionic lipids as they bind to the membrane.<sup>30</sup> Additionally, the expected dwell-  
229 time under the tip for a single protomer diffusing at 1μm<sup>2</sup> s<sup>-1</sup> would be 2.7μs, outside  
230 the z-feedback response time and therefore would not be detected. Inversely, a  
231 dwell-time of 33μs for a single annexin-V protomer would imply an unrealistically slow  
232 diffusion coefficient of 0.08μm<sup>2</sup> s<sup>-1</sup> (for the full molecular diffusion/size range currently  
233 accessible by HS-AFM-HS see **Supplementary Fig. 3**). A5 diffusion has previously  
234 been shown to be of the order 1μm<sup>2</sup> s<sup>-1</sup> using FRAP,<sup>31</sup> in good agreement with the  
235 0.8 ± 0.6μm<sup>2</sup> s<sup>-1</sup> found here.

236 As the Ca<sup>2+</sup>-concentration was increased from 50μM to 100μM, 150μM and  
237 200μM (**Fig. 2c,d,e**) we observed increases in both the frequency and dwell-times of  
238 events; equating to a three orders of magnitude increase in the surface density of A5  
239 from 1.0 ± 0.6 to 285 ± 150 A5 μm<sup>-2</sup>. The increase in surface density can also be  
240 seen qualitatively by the occurrence of streaks in HS-AFM images because the  
241 molecules diffuse too fast for the HS-AFM to capture whilst 2D-scanning. Analysis of  
242 the height spectroscopy events shows the emergence of additional Gaussian peaks  
243 at 80 ± 25μs and 130 ± 34μs. Taking the additional peaks to be dimers (A5<sub>2</sub>) and  
244 trimers (A5<sub>3</sub>) of A5, we can determine A5<sub>2</sub> and A5<sub>3</sub> diffusion coefficient of  
245 0.63 ± 0.21μm<sup>2</sup> s<sup>-1</sup> and 0.58 ± 0.16μm<sup>2</sup> s<sup>-1</sup>, respectively, which - as expected for larger  
246 molecules - is less than the A5 diffusion coefficient of 0.8μm<sup>2</sup> s<sup>-1</sup>. We observe small  
247 shifts of all peaks to longer dwell-times as a function of the Ca<sup>2+</sup>-concentration, eg the  
248 primary A5 peak shifts from ~33μs to ~37μs and the secondary A5<sub>2</sub> peak from ~78μs  
249 to ~85μs, which we interpret as the result of crowding when the 2D density of A5  
250 increases on the membrane leading to a slow-down of the diffusion rates.

251 Increasing the Ca<sup>2+</sup>-concentration to 250μM (**Fig. 2f**) resulted in the onset of  
252 2D-crystallization. This can be observed both in imaging mode, as a p6-lattice 2D-  
253 crystal partially covering the membrane, and in height spectroscopy mode, by the  
254 much longer-lived events, which last several tens of milliseconds, as the crystal  
255 assembly and disassembly is detected under the tip. Under these conditions, in  
256 addition to the three peaks at ~33μs, ~80μs and ~130μs detected at lower Ca<sup>2+</sup>-  
257 concentrations (**Fig. 3b-e**), significantly larger peaks at longer dwell-times at  
258 200 ± 60μs and 315 ± 100μs are detected (**Fig. 3f**, right). Because the dwell-time  
259 distributions are short and almost mono-disperse at very low surface concentrations  
260 (**Fig. 2b,c**, right), and are more and more convoluted with increasing bulk Ca<sup>2+</sup>-  
261 concentration and increasing A5 surface concentration (**Fig. 2d-f**, right), we assign  
262 the underlying peaks to A5, dimers of trimers A5<sub>2</sub>, trimer of trimers A5<sub>3</sub>, and so on,  
263 A5<sub>4</sub>, A5<sub>5</sub>, and higher order oligomers (A5<sub>o</sub>), and thus use these molecular  
264 dimensions to determine the oligomer size-dependent diffusion coefficients  
265 (**Supplementary Fig. 4**). Diffusion constants, derived from the dwell-time peaks,

266 show a decrease with increasing oligomer size, consistent with the Saffman-Delbrück  
267 approximation.<sup>32</sup>

268 
$$D \sim \ln(1/r_p) \quad (\text{eq. 3})$$

269 Since the height/time traces have only Angstrom-range noise (**Fig. 3a**), the  
270 occurrence of molecular diffusion events with varying dwell-times (**Fig. 3b,c,d**) are  
271 unambiguously detected and allow to determine what oligomeric species are present  
272 and at what abundance dependent on the environmental conditions or the overall 2D-  
273 concentration on the membrane. The changes in overall surface concentration and  
274 oligomer distribution with varying  $\text{Ca}^{2+}$ -concentration (**Fig. 3e**) indicate that in the  
275 presence of up to  $100\mu\text{M}$   $\text{Ca}^{2+}$ , annexin-V molecules are predominantly in the trimeric  
276 A5 form. At higher  $\text{Ca}^{2+}$  ( $150\text{-}200\mu\text{M}$ ) significant fractions of A5 encounter other A5  
277 and convert into dimers of trimers A5<sub>2</sub>. At calcium concentrations that permit 2D-  
278 crystallization ( $250\mu\text{M}$ ), we observe reductions in the fractions of both the A5 and A5<sub>2</sub>  
279 populations with significant increases in the fraction of trimers of trimers A5<sub>3</sub> and  
280 larger oligomeric structures A5<sub>o</sub>.

281 The total fraction of time molecules spend under the tip during a given period  
282 allows the determination of surface concentration. Here, the average surface  
283 concentration of A5 grew exponentially with bulk  $\text{Ca}^{2+}$ -concentration (**Fig. 3e**). The  
284 determined surface concentration combined with knowledge of the bulk concentration  
285 allows calculation of a partition coefficient,  $P = [c_{\text{solution}}]/[c_{\text{surface}}]$ , and hence the  
286 free energy associated with annexin-V binding to the membrane, following  $\Delta G_0 =$   
287  $k_B T \cdot \ln(P)$ . These calculations give free energies that decrease with increasing  
288 calcium concentration (indicating stronger binding), with values of  $-1.7k_B T$ ,  $-3.1k_B T$   
289 and  $-6.1k_B T$  at  $50\mu\text{M}$ ,  $100\mu\text{M}$  and  $150\mu\text{M}$   $\text{CaCl}_2$  respectively, reaching a minimum of  $-$   
290  $10.9k_B T$  at  $250\mu\text{M}$   $\text{CaCl}_2$  in agreement with previous studies.<sup>26</sup>

291 Next, we investigated the binding of A5 depending on variations of the bulk  
292 annexin-V concentration in presence of saturating  $2\text{mM}$   $\text{Ca}^{2+}$ -conditions  
293 (**Supplementary Fig. 5**). Analogous to the A5 surface binding behavior at varying  
294  $\text{Ca}^{2+}$ -concentrations, the average surface concentration increased exponentially with  
295 bulk annexin-V concentration, and higher oligomeric states accumulate (**Fig. 3f**).  
296 Binding free energies, as determined by partition coefficients in saturating  $\text{Ca}^{2+}$ ,  
297 decrease with increasing bulk annexin-V concentrations from  $-4k_B T$  and  $-6k_B T$  at  $23\text{-}$   
298  $35\text{nM}$  and  $58\text{-}81\text{nM}$  annexin-V respectively, reducing to  $-7.7k_B T$  at  $103\text{nM}$  before  
299 reaching a minimum of  $-10.9k_B T$  at  $127\text{nM}$  annexin-V. When the data from all bulk  
300 annexin-V concentrations is combined (**Fig. 3g**) we observe how the average dwell-  
301 times change from dilute surface concentrations, in which the average dwell-time  
302 increases gradually with surface concentration, to higher surface concentrations,  
303 where the dwell-times increase more rapidly with surface concentration. This  
304 transition occurs at approximately  $500$  A5-molecules  $\mu\text{m}^{-2}$  ( $\sim 3\%$  surface coverage)  
305 (**Fig. 3g**, dashed line and kink in the data point distribution). We interpret this in the  
306 following way: At low surface concentrations, molecules diffuse freely predominantly  
307 in their A5 state. The minor dwell time increase may be related to a slight slow down  
308 of diffusion due to the onset of crowding. However when a critical surface  
309 concentration is reached ( $\sim 3\%$ ) the encounter probability increases significantly and  
310 protein-protein interactions become significant, and higher oligomers are formed. For  
311 experiments in varying  $\text{Ca}^{2+}$  concentrations, fitting to the A5 surface concentration vs.  
312  $\text{Ca}^{2+}$  bulk concentration (**Fig. 3e**) show this critical A5 surface coverage is reached at  
313  $240 \pm 10\mu\text{M}$   $\text{Ca}^{2+}$ , in agreement with previous work on model membranes and

314 cells.<sup>26,33</sup> Assignment of the dwell-time distribution peaks (**Fig. 2**, right column) to  
315 oligomer sizes allows the populations of each oligomer species to be investigated  
316 and plotted as a function of surface concentration (**Fig. 3h**). As the A5 surface  
317 concentration increases, the fraction of A5 molecules in a single trimer form  
318 decreases, whilst the fractions of assemblies composed of 2 (A5<sub>2</sub>), 3 (A5<sub>3</sub>), 4 (A5<sub>4</sub>)  
319 and higher oligomeric states (A5<sub>o</sub>) each increase at successively higher surface  
320 coverages. Near the critical surface concentration (500 molecules μm<sup>-2</sup>; ~3% surface  
321 coverage), the populations of the A5<sub>2</sub>, A5<sub>3</sub> and A5<sub>4</sub> reach maximal fractions at  
322 successive surface concentrations before decreasing and giving rise to higher order  
323 oligomers, which become the dominant population as the 2D-lattice begins to form.

324 Oligomerization of A5 at the membrane is a 2D reaction in which the  
325 concentration of each oligomer species, [AB] is a function of the surface density of its  
326 component parts, [A] and [B]. Thus, under equilibrium conditions, the kinetics can be  
327 described by 2D-dissociation constants, K<sub>d</sub>.

$$328 \quad [AB] = [A][B]/K_d \quad (\text{eq. 4})$$

329 For instance, the dimer dissociation constant, K<sub>d2</sub> = [A5]·[A5]/[A5<sub>2</sub>], is defined  
330 in terms of the equilibrium surface densities of A5, and A5<sub>2</sub>. Whilst the trimer  
331 dissociation constant, K<sub>d3</sub> = [A5]·[A5<sub>2</sub>]/[A5<sub>3</sub>], is dependent on the A5, A5<sub>2</sub>, and A5<sub>3</sub>  
332 concentrations. Fitting oligomer concentration data (**Supplementary Fig. 6**) to eq. 5  
333 allows experimental determination of K<sub>d</sub>.

$$334 \quad \text{fraction of } [B] \text{ in complex} = \frac{[AB]}{[AB]+[B]} = \frac{[A]}{[A]+K_d} \quad (\text{eq. 5})$$

335 The K<sub>d</sub> values obtained from these fits are organized into an AxB matrix for the  
336 resulting oligomers of size [AB] (**Table 1**). The dissociation constants K<sub>dn</sub> obtained for  
337 the formation of A5<sub>2</sub>, A5<sub>3</sub>, and A5<sub>4</sub> are comparable and average to 250 ± 70 μm<sup>-2</sup> (+  
338 95% CI) suggesting similar interaction strengths between different oligomers.

339 Computation of the surface concentration dependent populations of each  
340 oligomer species using the experimentally determined K<sub>d</sub> values (**Supplementary**  
341 **Fig. 6**) shows how the fractions of higher order oligomers change in a stepwise  
342 manner (**Fig. 3i**). As the overall surface concentration increases, the fraction of  
343 monomers decreases, followed by peaks in population for n=2 (at concentrations  
344 close to K<sub>d2</sub> = 220 μm<sup>-2</sup>), n=3 and n=4 as the population of each new higher order  
345 structure (n+1) is able to assemble depending on the abundance of the previous one.  
346 These characteristics are in close agreement with the experimental populations  
347 (**Fig. 3h**).

348 From ratios between different oligomer species it is possible to estimate a free  
349 energy difference between oligomer states, ln(c<sub>n</sub> / c<sub>m</sub>) = ΔG/k<sub>B</sub>T (**Supplementary**  
350 **Fig. 7**), where c<sub>n</sub> and c<sub>m</sub> are the surface concentrations of oligomers constituted of n  
351 and m A5s, respectively.

352

### 353 **Rapid A5 membrane binding precedes oligomer assembly**

354 By using the photosensitive caging compound NP-EGTA to cage calcium we  
355 can simulate the burst of Ca<sup>2+</sup> that would occur in a cell when the plasma membrane  
356 was injured, to follow the annexin binding and oligomerization over time<sup>27</sup> to an  
357 initially bare membrane (**Fig. 4a**). Upon UV-illumination, we observed under the here  
358 used experimental conditions (1mM caged-Ca<sup>2+</sup> and 200nM annexin-V in solution)  
359 single A5 diffusion events after 2.8s (**Fig. 4b,d,e,f**). In the beginning, the frequency  
360 number of events increased linearly with time (**Fig. 4g**, red line) before more

361 dramatically increasing and fluctuating as a function of time, reaching a maximum of  
362  $2600\text{s}^{-1}$  after 73s illumination, when 2D-crystallization sets in. Additionally, the  
363 average residence time under the tip of each event, initially relatively constant around  
364  $40\mu\text{s}$ , in agreement with single A5 diffusion (see figures 2 and 3b), increased and  
365 fluctuated similarly to the event count rate as the membrane gets crowded, in  
366 agreement with the formation of higher order oligomers. Surface concentration  
367 measurements show a gradual increase over time (**Fig. 4h**, red line) before sharply  
368 increasing as a critical concentration of  $400\text{-}600$  molecules  $\mu\text{m}^{-2}$  is reached, in  
369 agreement with the pooled data equilibrium experiments (see figure 3g). Analysis of  
370 the oligomer distribution over time indicates that this sharp increase coincides with a  
371 sudden onset in the fraction of oligomers composed of 5 or more A5. After 100s UV-  
372 illumination, HS-AFM imaging showed the resulting complete p6-lattice of A5 with no  
373 apparent perturbation caused by the HS-AFM-HS measurement (**Fig. 4c**).

374

### 375 **Single A5 rotational dynamics revealed by HS-AFM-HS & -LS**

376 Once the A5 p6-lattice is assembled, it contains two-thirds p6-trimers that  
377 constitute the honeycomb lattice and one-third non-p6 trimers that are not strictly part  
378 of the lattice being trimers sitting on the 6-fold symmetry axis (**Fig. 5a**, see also  
379 figures 1d). The non-p6 trimers only weakly interact with the p6-lattice at two  
380 preferred orientations at  $0^\circ$  and  $60^\circ$  (**Fig. 5b**).<sup>27</sup> The interaction is weak enough such  
381 that it allows rotational freedom intermittently resolvable by HS-AFM imaging  
382 (**Fig. 5a**, **Supplementary Movie 1**). Measuring this rotational freedom provides a  
383 means to determine non-p6-trimer interactions with neighboring molecules and  
384 directly compare dynamics observed by line scanning with HS-AFM-HS. Positioning  
385 the tip on one of the protomers of a non-p6 trimer and performing HS-AFM-HS gives  
386 a height trace that fluctuates over time between two distinguishable states with  
387 heights of  $2.00\pm 0.10\text{nm}$  (mean  $\pm$  s.d.) and  $1.72\pm 0.07\text{nm}$  (**Fig. 5c**). Performing HS-  
388 AFM-HS on immobile trimers in the hexagonal p6-lattice produced a height trace with  
389 only one state ( $\pm 0.12\text{nm}$ ). It should be noted the scanner stage can drift by some  
390 nanometers in x- and y-dimension, especially during the seconds after execution of a  
391 position or scan range change due to piezo-relaxation. To assess the mechanical  
392 drift, we can capture HS-AFM images of the A5-lattice for several minutes and then  
393 use image correlation alignment software to find the x-y translations required to align  
394 the image set. Under normal imaging conditions the total drift distance was found to  
395 vary from as low as  $0.02\text{nm s}^{-1}$  with a well-equilibrated system (as shown in  
396 **Supplementary Fig. 8**, **Supplementary Movie 2**) up to  $0.1\text{nm s}^{-1}$ . This drift is  
397 relatively slow ( $10\text{-}50\text{s nm}^{-1}$ ) in comparison to the tip radius, the area of interest and  
398 the biological dynamics to be analyzed ( $\gg 10\text{s}^{-1}$ ) and suggests that HS-AFM-HS can  
399 be positionally accurate for 10s of seconds. Such stability provides an additional  
400 advantage of HS-AFM-HS and HS-AFM-LS over fluorescence techniques where  
401 bleaching often limits the total time a molecule can be observed with high temporal  
402 resolution.

403 Performing line scanning across the non-p6 trimer (as depicted by the dashed  
404 line in **Fig. 5a,b**) produces kymograph images displaying time (x-axis), position (y-  
405 axis) and height (color scale) (**Fig. 5d**, top). The line scan kymograph detects the  
406 non-p6 trimer primarily at one of two positions  $\sim 3\text{nm}$  apart in y as shown by the labels  
407 marked  $0^\circ$  and  $60^\circ$ . Over time flickering between the two states is observed. Plots  
408 show how the heights in these positions fluctuate around  $\sim 1.8\text{nm}$  and  $\sim 2.0\text{nm}$  over  
409 time for both the  $0^\circ$  and  $60^\circ$  positions (**Fig. 5d**, green and red traces). These height

410 changes closely comparable to those obtained by HS-AFM-HS (**Fig. 5c**). However,  
411 because the line scanning measurement captures data at two different regions of  
412 interest that behave in an anti-correlated manner with each other, taking the  
413 difference between the two height traces can be used to amplify the signal whilst  
414 reducing any correlated error that occur in both traces. This produces an enhanced  
415 signal-to-noise ratio (**Fig. 5d**, black trace) with two distinct states (**Fig. 5g**). The  
416 movements between the 0° and 60° states, detected by HS-AFM-HS and line  
417 scanning result in average dwell-times of  $26 \pm 3$ ms (s.e.m.,  $n = 401$ ) and  $35.0 \pm 1$ ms  
418 (s.e.m.,  $n = 2053$ ), respectively (**Fig. 5f**). This difference, measured by the two  
419 methods, is likely due to the greater energy input via the tip in HS-AFM-HS combined  
420 with the higher temporal resolution of HS-AFM-HS which was able to detect dwell-  
421 times as short as 240µs, beyond the time resolution of line scanning.

422 Although HS-AFM-HS offers higher temporal resolution, the ability of line  
423 scanning to also measure position allows direct visualization of the rotational velocity  
424 of the trimer (**Fig. 5e**). Line scanning kymographs reveal linear transitions in time  
425 from the 0° to the 60° or vice versa. As visible in raw data (**Fig. 5e**, top) and  
426 corroborated by model line scanning rotations (not fitted to the data) (**Fig. 5e**,  
427 bottom), the characteristics of these transitions depend on the initial state and the  
428 direction of rotation (**Supplementary Fig. 1**). Rotations were observed to occur in  
429 both clockwise and counter-clockwise directions with an average time of  $18 \pm 6$ ms,  
430 corresponding to a rotational velocity of  $3300 \text{ s}^{-1}$  (550rpm) (**Fig. 5e**, right). As  
431 expected by the symmetry of the system, the non-p6 trimer showed no preference for  
432 either the 0° or 60° state and as such, there is no free energy difference between  
433 states. We can however estimate a free energy barrier that is overcome between the  
434 0° and 60° states of  $\sim 0.7 k_B T$  ( $\pm 0.4 k_B T$  (s.d.)), using the average time spent in each  
435 state and the average time the trimer is rotating, following.

$$436 \quad \Delta G = -\ln(\tau_{rotation}/\tau_{state})k_B T \quad (\text{eq. 6})$$

## 437 **Conclusions**

438 In this work, we have developed and applied two HS-AFM techniques, HS-AFM line  
439 scanning and HS-AFM height spectroscopy (HS-AFM-HS), which allow Angstrom-  
440 precision dynamic measurements of single molecules at millisecond- and  $\sim 10\mu\text{s}$ -  
441 timescales, respectively. These advances allow us to capture biologically relevant  
442 rapid diffusion of unlabeled molecules over a full range of concentrations and at  
443 length- and time-scales not accessible to other techniques.

444 HS-AFM line scanning detects nanoscale movements at millisecond rates,  
445 here the A5 rotation, reported by  $\sim 0.3$ nm height variations between the tip of the  
446 protomers and the connections in between. HS-AFM height spectroscopy (HS-AFM-  
447 HS), an approach inspired by fluorescence spectroscopy, measures height changes  
448 at microsecond rates as molecules move under the tip, here the diffusion of  
449 molecules and gives information about diffusion rates, surface concentrations, and  
450 oligomerization of unlabeled biomolecules. A small number of previous studies have  
451 also shown the potential of reducing the dimensionality of acquisition in AFM as a  
452 tool to study dynamics, however it is yet to be fully exploited.<sup>34-39</sup>

453 Together; the data allows us to describe the entire annexin-V membrane  
454 association and self-assembly process in quantitative detail (**Fig. 6**). Initially at low  
455  $\text{Ca}^{2+}$  concentrations, single A5 diffuse on the membrane with  $0.8\mu\text{m}^2 \text{ s}^{-1}$ , upon further  
456 recruitment of A5, higher oligomers form on the membrane notably A5<sub>2</sub> and A5<sub>3</sub> that  
457 diffuse slower with  $0.63\mu\text{m}^2 \text{ s}^{-1}$  and  $0.58\mu\text{m}^2 \text{ s}^{-1}$ , respectively. These multimeric states  
458 exist in equilibrium with each other implying interactions are reversible and weak

459 (comparable to thermal energy). As the surface concentration increases further,  
460 crowding lowers slightly the diffusion of A5 (~10%) and A5<sub>2</sub> (~8%) and allows the  
461 formation of even higher oligomers A5<sub>4</sub> and A5<sub>5</sub> that diffuse slower than the smaller  
462 oligomers with 0.50 μm<sup>2</sup> s<sup>-1</sup> and 0.46 μm<sup>2</sup> s<sup>-1</sup> respectively. These higher-order  
463 oligomers are formed in a stepwise manner consistent with self-assembly models of  
464 2D-association. As higher order oligomers accumulate, and higher surface densities  
465 are attained, a critical 2D-concentration of ~500 molecules μm<sup>-2</sup> is reached leading to  
466 the formation of an immobile lattice. At this critical concentration when higher-order  
467 structures form, surface binding from the bulk increases significantly. This may be  
468 either a consequence of the lattice formation, which allows capture of the molecules  
469 into a structure where k<sub>off</sub> (in both 2D and 3D) becomes extremely low, or that the  
470 increased binding triggers lattice formation. It seems very likely that the integration of  
471 A5 into larger-scale supramolecular structures significantly lowers the k<sub>off</sub> due to a  
472 form of avidity where molecules in the lattice stabilize other molecules in the lattice.  
473 In support of this, we found using HS-AFM imaging during Ca<sup>2+</sup> titration (addition and  
474 removal) that the lattice trimers had a different apparent Ca<sup>2+</sup> and membrane affinity  
475 than the non-p6-trimers.<sup>27</sup> In cellular environments, such a bias may provide a way to  
476 spatially regulate lattice formation to the membrane defect.

477 Here, we extend the dynamic range of HS-AFM imaging mode of ~100ms with  
478 HS-AFM line scanning (HS-AFM-LS) to ~1ms and with HS-AFM height spectroscopy  
479 (HS-AFM-HS) to ~10 μs. The z-sensitivity of all modes is solely limited by the  
480 precision of the detection of the cantilever deflection which is currently ~1.5 Å at the  
481 bandwidth limit of the cantilever resonance frequency.<sup>40</sup> Using this technical toolbox,  
482 we measure rapid diffusion processes, giving access to biochemical and biophysical  
483 parameters including affinities and association/dissociation kinetics describing  
484 entirely and quantitatively the Annexin-V membrane-association process.

485 HS-AFM-LS and HS-AFM-HS have a wide range of applications to study  
486 microsecond dynamics of unlabeled biomolecules, such as the study of ligand-  
487 induced oligomerization of receptors and transporters, the conformational dynamics  
488 of transporters, receptors and channels during transport cycles, ligand binding and  
489 gating, respectively, or diverse enzymatic actions.

490

## 491 **Methods**

### 492 **HS-AFM**

493 All AFM measurements in this study were taken by amplitude modulation mode  
494 HS-AFM (RIBM, Japan), as previously described in Miyagi et al. 2016.<sup>27</sup> In brief,  
495 short cantilevers (USC-F1.2-k0.15, NanoWorld, Switzerland) with spring constant  
496 of 0.15 N m<sup>-1</sup>, resonance frequency of ~0.6 MHz and a quality factor of ~2 in buffer,  
497 were used. The HS-AFM was equipped with an illumination system allowing UV  
498 light from a mercury lamp to be focused through the same objective as the HS-  
499 AFM IR laser to release caged Ca<sup>2+</sup> during HS-AFM imaging or HS-AFM-HS.

500

### 501 **HS-AFM-HS**

502 HS-AFM-HS measurements were taken directly after HS-AFM imaging by stopping  
503 the x-y piezos, leaving the tip at the center of the previous image with the z-feedback  
504 remaining active. Measurements were taken with a free oscillation amplitude of ~3 nm  
505 and a set-point amplitude at >90% of the free amplitude. Feedback settings were  
506 optimized to maximize feedback response speed. Z-piezo data was captured with

507 home written software and a data acquisition board with a maximum acquisition rate  
508 of 2,000,000 samples s<sup>-1</sup> (LabView programming, NI-USB-6366 card, National  
509 Instruments, USA).

510

### 511 **Sample Preparation**

512 The annexin-V used in this study was purchased from Sigma-Aldrich (Annexin-V,  
513 33kD from human placenta) and all lipids (dioleoyl-phosphatidyl-choline (DOPC)  
514 and dioleoyl-phosphatidyl-serine (DOPS)) from Avanti polar lipids. Annexin binding  
515 and crystallization on SLBs was achieved by addition of annexin to a preformed  
516 lipid bilayer. In brief, lipids were solubilized in chloroform at a ratio of  
517 DOPC:DOPS = 8:2. The solvent solubilized mixed lipids were dried by a nitrogen  
518 flow and further dried in a vacuum chamber for 2hr. Then the dried lipid was  
519 resuspended into a buffer solution containing 10mM HEPES at pH 7.4, 150mM  
520 NaCl and 2mM CaCl<sub>2</sub> to form multilamellar vesicles. As the final step in lipid  
521 preparation the suspension was tip-sonicated for 10min to obtain small unilamellar  
522 vesicles (SUVs). 1.5μl of the SUV solution with a total lipid concentration of 0.1mg  
523 ml s<sup>-1</sup> was deposited onto freshly cleaved mica to form SLBs through vesicle  
524 fusion. The excess lipids, after SLB formation, were rinsed first with deionized  
525 water followed by buffer. A5 was added to the imaging solution at varying volumes  
526 to achieve desired bulk concentrations with an observation buffer 10mM HEPES at  
527 pH 7.4, 150mM NaCl with CaCl<sub>2</sub> ranging between 0-2mM.

528

### 529 **Ca<sup>2+</sup> Uncaging Experiments**

530 In the Ca<sup>2+</sup> uncaging experiments, the observation buffer contained 10mM HEPES  
531 at pH 7.4, 150mM NaCl, 1mM CaCl<sub>2</sub> and 1.25mM o-nitrophenyl EGTA tetra-  
532 potassium salt (NP-EGTA). The ensemble of 1mM CaCl<sub>2</sub> and 1.25mM NP-EGTA  
533 forms 1mM caged Ca<sup>2+</sup>, the slight excess of NP-EGTA assures complete Ca<sup>2+</sup>-  
534 chelation. NP-EGTA has a high selectivity for Ca<sup>2+</sup> upon UV illumination, its Ca<sup>2+</sup>  
535 dissociation constant increases 12,500 fold from 80nM to >1mM. During uncaging  
536 HS-AFM-HS measurements, UV light from the mercury lamp was allowed to pass  
537 through to the AFM-scanning area using a shutter and aperture to control the  
538 intensity. The diameter of the UV spot size was around 1mm<sup>2</sup> including the AFM  
539 scanning area.

540

### 541 **Data Analysis**

542 The HS-AFM movies were drift corrected and contrast adjusted by a laboratory-  
543 built image analysis software in ImageJ. To minimize x-y drift during HS-AFM-LS  
544 and HS-AFM-HS, the scanner and tip holder were made sure to be in stable positions  
545 and large x-y translations were avoided directly before HS-AFM-HS/HS-AFM-LS data  
546 capture. Additionally, to ensure the HS-AFM tip is on the same molecule for a certain  
547 period and no significant changes in tip radius has occurred, HS-AFM image sets  
548 were captured directly before and after HS-AFM-HS measurements, allowing the  
549 total drift to be measured and tip quality to be assessed. The HS-AFM line-scanning  
550 kymographs were contrast adjusted and assembled by routines and self-written  
551 analysis software in ImageJ. HS-AFM-HS and HS-AFM-LS height/time traces were  
552 analyzed using self-written routines in MATLAB (Matlab, Mathworks, Natick, MA,  
553 USA).

554

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- 650

## 651 **Data Availability**

652 The datasets generated and/or analyzed during the current study are available  
653 from the corresponding author on reasonable request.

654

## 655 **Code Availability**

656 MATLAB codes used for analysis are available from the corresponding author on  
657 reasonable request.

658

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661

## 662 **Author Contributions**

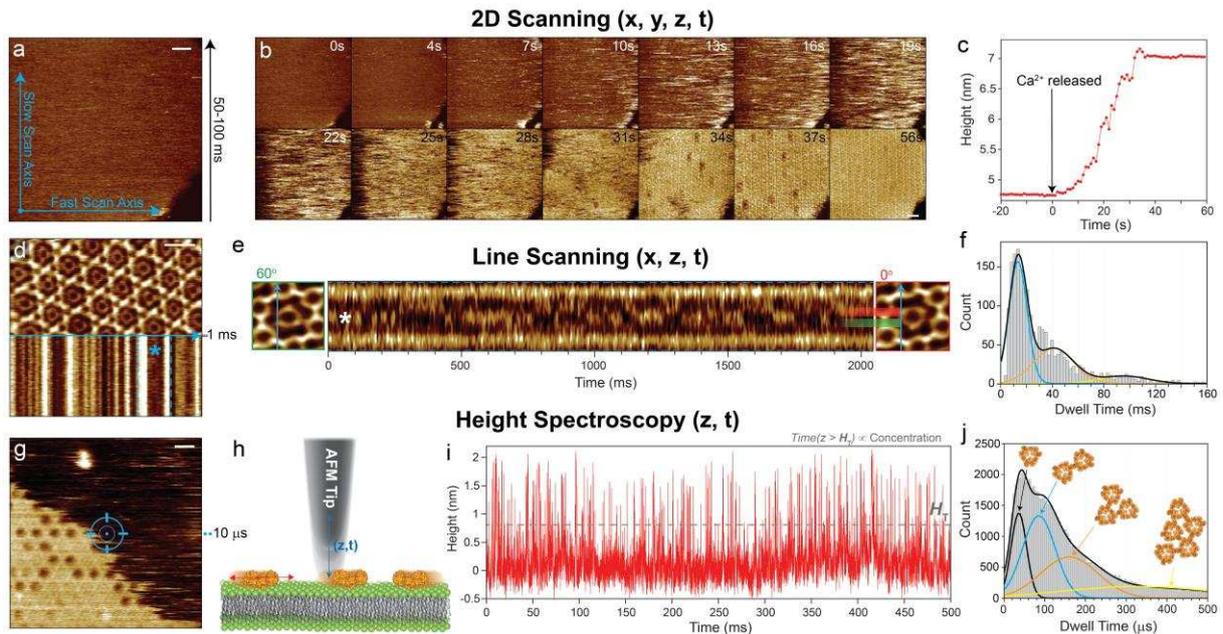
663 S.S and G.R.H conceived and designed the experiments. G.R.H performed the  
 664 experiments. S.S and G.R.H analysed the data. S.S and G.R.H wrote the paper.

665

666 **Competing Interests**

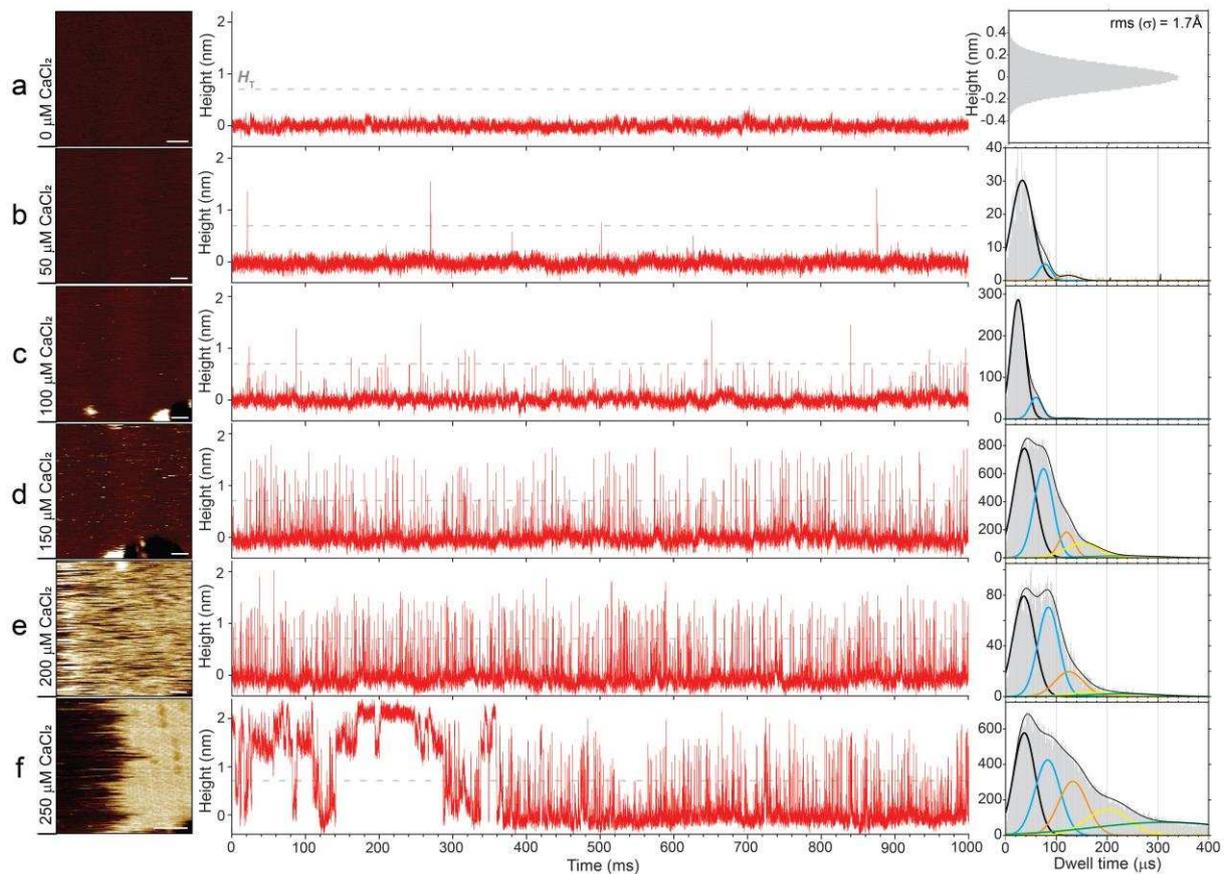
667 The authors declare no competing interests.

668

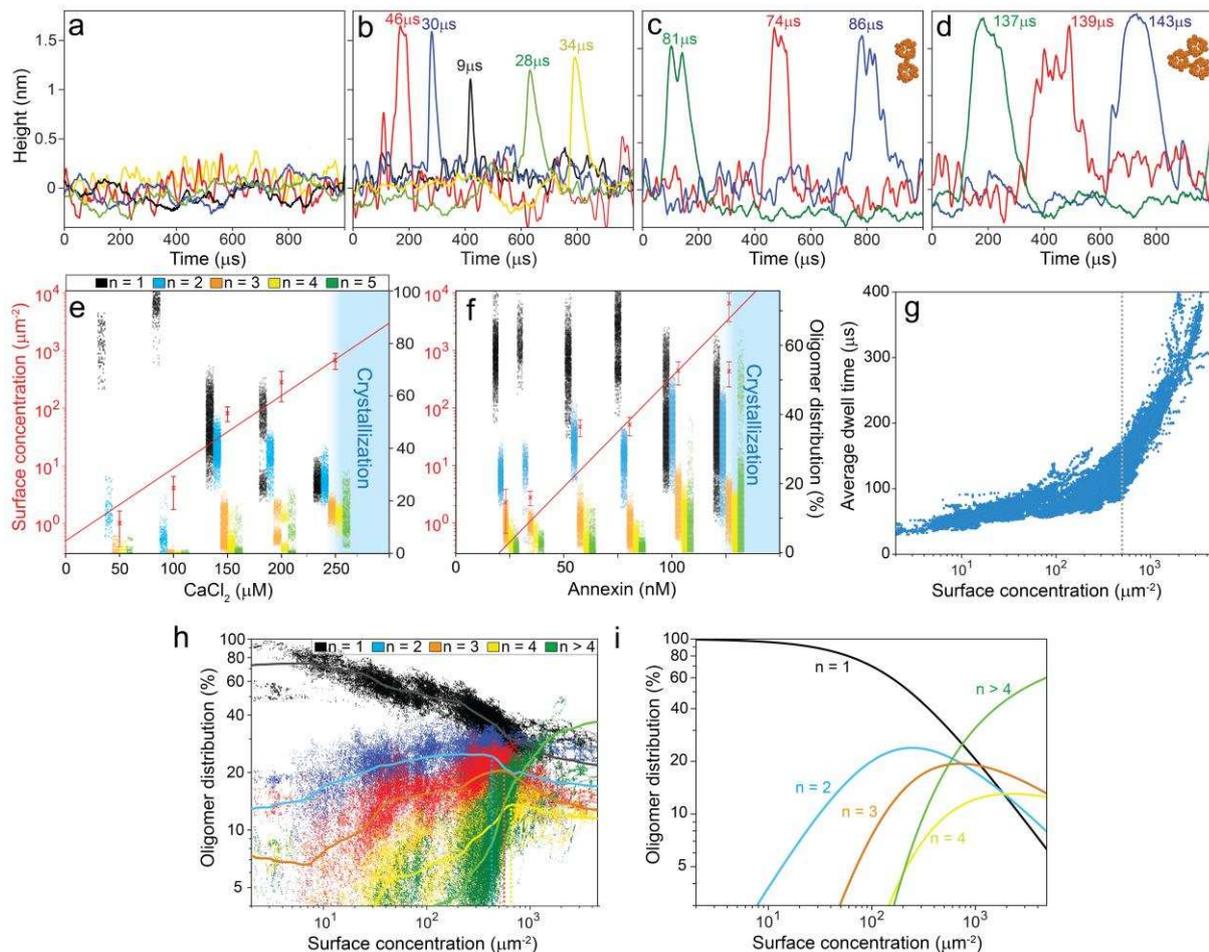


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670 **Figure 1) Increasing the temporal resolution of HS-AFM by reducing the dimensionality**  
 671 **of data acquisition. a)** HS-AFM image of a DOPC/DOPS (8:2) membrane in the presence of  
 672 annexin-V and NP-EGTA-caged  $\text{Ca}^{2+}$ . Blue arrows illustrate the slow- (vertical) and the fast-  
 673 scan axis (horizontal). Images can be captured at up to 10-20 frames  $\text{s}^{-1}$ . **b)** HS-AFM movie  
 674 frames of A5 membrane-binding, self-assembly and formation of p6 2D-crystals upon UV-  
 675 illumination induced  $\text{Ca}^{2+}$ -release. **c)** Average height/time trace of the membrane area in (b).  
 676 **d)** Averaged HS-AFM image of an A5 p6-lattice overlaid with the subsequent line scanning  
 677 kymograph, obtained by scanning repeatedly the central x-direction line as illustrated by the  
 678 blue arrow with a maximum rate of 1000-2000 lines  $\text{s}^{-1}$ . **e)** Line scanning kymograph across  
 679 one protomer of the non-p6 trimer, marked by \* in (d) and (e) at a rate of 417 lines  $\text{s}^{-1}$  (2.4ms  
 680 per line). **f)** Histogram of state dwell-times of the molecule in (e). **g)** HS-AFM image of an A5  
 681 p6-lattice partially covering a DOPC/DOPS (8:2) SLB surface during self-assembly. HS-AFM  
 682 height spectroscopy (HS-AFM-HS) is performed following halting the x- and y-piezos to  
 683 capture height information at a fixed position at the center of the image (illustrated by the  
 684 target). **h)** Schematic showing the principle of HS-AFM-HS. The AFM tip is oscillated in z at a  
 685 fixed x,y-position, detecting single molecule dynamics such as diffusion under the tip. **i)**  
 686 Height/time trace obtained by HS-AFM-HS with the tip positioned at the center of image (g).  
 687 The height/time trace allows determination of the local A5 concentration analyzing the time  
 688 fraction of the occurrence of height peaks. **j)** Dwell-time analysis of each height peak of  
 689 diffusing A5 from 60s height/time data and subsequent fitting of the distribution to multiple  
 690 Gaussians (possible molecular aggregates corresponding to the fits with distinct dwell-times  
 691 ( $\tau_D$ ) are shown above the graph). All scale bars: 20 nm.

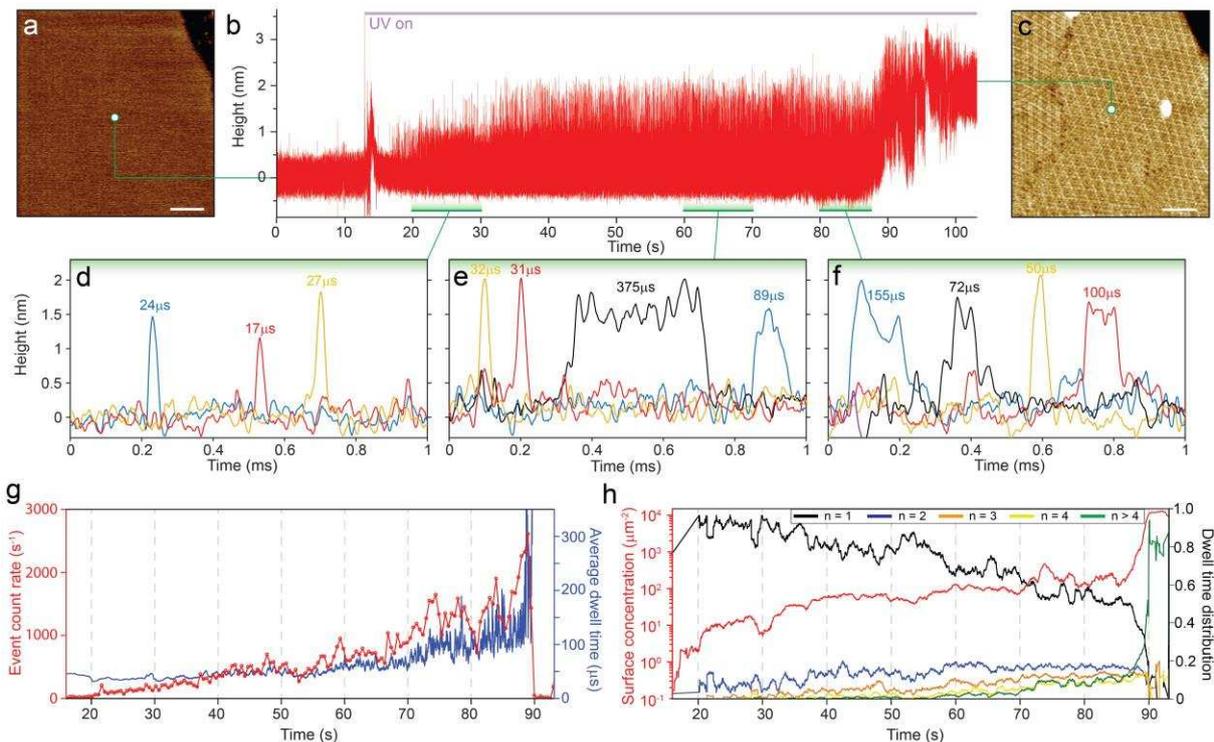


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 693 **Figure 2) HS-AFM-HS of diffusion and self-assembly at model membranes.** a) HS-AFM  
 694 image frame (left) and height spectroscopy height/time trace (middle) of the membrane (8:2  
 695 DOPC/DOPS) surface without  $\text{Ca}^{2+}$  in solution. The histogram (right) shows the full  
 696 distribution of height values detected indicating a noise level of 0.17nm at 625kHz sampling  
 697 rate. b), c), d), e) and f) HS-AFM image frames (left) and subsequent height spectroscopy  
 698 height/time traces (middle) at the membrane surface with 50 $\mu\text{M}$  b), 100 $\mu\text{M}$  c), 150 $\mu\text{M}$  d),  
 699 200 $\mu\text{M}$  e) and 250 $\mu\text{M}$  f)  $\text{Ca}^{2+}$  in solution. Right: corresponding dwell time ( $\tau_D$ ) distributions  
 700 with multi-component Gaussian fits. All measurements were performed in the presence of  
 701 127nM annexin-V in solution. Images: Full color scale: 4nm, scale bars: 50nm. 1000ms  
 702 height/time traces are example sections from longer, typically 60s, traces.

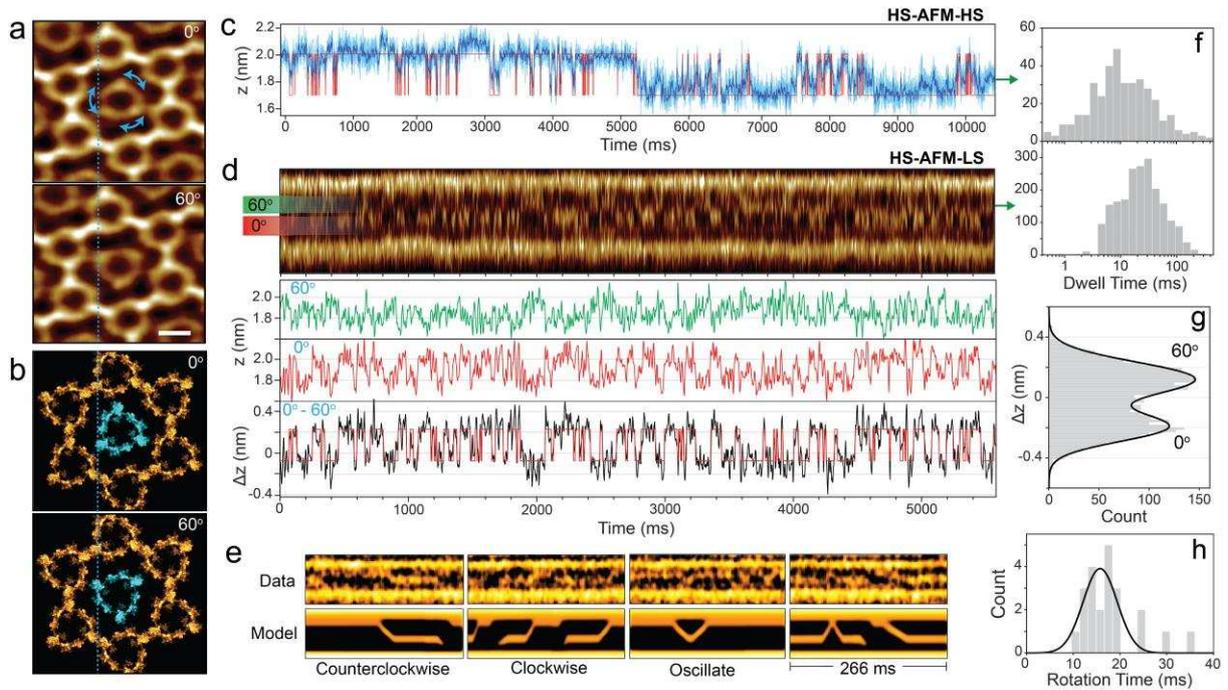


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 704 **Figure 3) Determination of A5 oligomeric states and dynamics on the membrane.** a), b),  
 705 c) and d) Overlaid 1ms height/time traces showing background noise (a) and diffusion event  
 706 peaks around 33µs (b), 80µs (c) and 130µs (d) dwell-times. (e) Averaged surface  
 707 concentrations (mean  $\pm$  s.d.) and oligomer distributions obtained by dwell-time peak fitting for  
 708 varying  $\text{Ca}^{2+}$ -concentrations at constant 127nM annexin-V bulk concentration, and (f) at  
 709 varying annexin-V bulk concentrations at constant 2mM  $\text{Ca}^{2+}$  concentration. Shaded areas in  
 710 (e) and (f): concentrations at which self-assembly into 2D-crystals is observed. g) Graph  
 711 displaying the average A5 diffusion dwell-times under the tip as a function of surface  
 712 concentration. Average dwell-times are calculated from dwell-times observed within 1-second  
 713 time-windows. At  $\sim 500$  molecules  $\mu\text{m}^{-2}$  surface density (dashed line), the average dwell-  
 714 times changes regime indicative of the formation of higher order oligomers. h) Experimental  
 715 and i) theoretical oligomer distributions as a function of surface concentration. Oligomer  
 716 distributions in (h) and surface concentrations (x-axes in h and g) are calculated over 1-  
 717 second time-windows during the height spectroscopy analysis. The oligomer distributions are  
 718 determined based on the range covered by the dwell-times peaks for each oligomeric state  
 719 (see Fig. 2, right). Theoretical oligomer distributions were calculated using experimentally  
 720 fitted equilibrium binding constants (table 1) between A5 and higher order assemblies, A5<sub>2</sub>,  
 721 A5<sub>3</sub>, etc.

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 724 **Figure 4) Time-lapse HS-AFM-HS of annexin-V membrane-binding and self-assembly.**  
 725 **a)** HS-AFM image taken before A5 membrane-binding and self-assembly (bare lipid bilayer).  
 726 **b)** HS-AFM-HS height/time trace during illumination with UV-light to release Ca<sup>2+</sup>. **c)** HS-AFM  
 727 image taken directly after b) (p6-lattice 2D-crystals). **d), e)** and **f)** show higher temporal  
 728 resolution zoom-ins of the HS-AFM-HS trace (b) showing example diffusion events from the  
 729 20-30s, 60-70s and 80-87s time regions, respectively, with different line colors representing  
 730 different events. **h)** Number of single diffusion events (red) and averaged dwell-times (blue)  
 731 over time. **g)** Overall surface concentration (red) and oligomer species (black: A<sub>5</sub>, blue: A<sub>5</sub><sub>2</sub>,  
 732 orange: A<sub>5</sub><sub>3</sub>, yellow: A<sub>5</sub><sub>4</sub>, green: A<sub>5</sub><sub>0</sub>) distribution changes over time. Traces in d, and e, are  
 733 averaged over 1 second time-windows (time scale panels c, d and e are matched). Scale  
 734 bars: 50nm.  
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**Figure 5) HS-AFM-HS and line scanning of A5 rotation.** **a)** averaged HS-AFM images and **b)** structural models, of the A5 trimer at the center of the hexagonal p6-lattice, captured in its two preferred orientations  $0^\circ$  and  $60^\circ$  (Supplementary Movie 1). Scale bar: 5nm. **c)** Height/time trace obtained from HS-AFM-HS measurements on one protomer of the rotating A5. Data was captured at 655kHz (light blue) and was overlaid with filtered data over 30 points (dark blue) and an idealized two state trace (red). **d)** Line scanning kymograph across one A5 protomer captured at 2.4ms per line. Labels  $60^\circ$  and  $0^\circ$  (see in a) indicate the x-positions where the height/time traces below, in green and red respectively, were obtained. The anti-correlation of the two positions allows the height/time signal difference between the height traces at  $0^\circ$  and  $60^\circ$  to be plotted (black trace) and fitted with a two-state model (red trace). **e)** Line scanning kymographs (top), and example model kymographs of rotations between the two preferred orientations (bottom). **f)** Distribution of dwell-times spent in each orientation before rotation, with overlaid normalized survival plots obtained by HS-AFM-HS (upper panel) and line scanning (lower panel). Histograms each contain data from 3 different trimers each showing no significant statistical differences between molecules. **g)** Histogram of the height differences obtained by subtracting height/time traces at  $0^\circ$  and  $60^\circ$  in (d). **h)** Rotation time histogram (n=22) of single resolved  $60^\circ$  clockwise and counter-clockwise rotations in (e).

