

## Supplementary Material

A second set of cross-correlation experiments was performed with Cy5-labeled  $\beta$  C His<sub>6</sub> proteasome and Oregon-Green 488-labeled insulin B chain to extract the dissociation constant of the theoretical single-substrate binding state from the steady-state equilibrium. The auto- and cross-correlation curves are depicted in Fig. S1. The corresponding parameters were derived as described previously (Table S2). The cross-correlation curve documents that labeled insulin B chain associates with labeled proteasome, but does not discriminate between single- and multiple-substrate binding states. However, the cross-correlation product exhibited a lower concentration than in the previous experiment, because the proteasome concentration had to be decreased due to detection limits. Since the cross-correlation volumes in the two studies were equally sized, the diffusion times of the substrate-bound proteasomes were comparable ( $\sim 370 \mu\text{s}$ ). According to a hypothetical one-substrate binding model, the dissociation constant could be calculated ( $K_D = 1.1 \mu\text{M}$ ). As this dissociation constant is more than fourfold lower than concluded from the previous cross-correlation experiment, binary substrate-binding events contribute to the steady-state equilibrium. An additional effect of the proteasomal Cy5-label on the dissociation constant cannot be excluded.

### Fluorescent labeling of the proteasome

Concentrated His-tagged proteasomes were diluted 1 : 1 in 100 mM Na<sub>2</sub>CO<sub>3</sub>, pH 9.0 and incubated for 30 min with a 60-fold molar excess of Cy5-NHS ester at 25°C in the dark. The labeled proteasome was immediately dialyzed overnight against HEPES buffer to remove unreacted dye. Finally, the labeled proteasome was concentrated in Centricons (MWCO: 30 kDa) and separated on a Superose 6 column as described before. The identity and labeling was verified by SDS-PAGE. The labeling ratio was determined photometrically.

### Cross-correlation experiment with labeled proteasome

The cross-correlation experiment was described previously, except that the pinhole adjustment and confocal volume determination in channel 1 was performed with Cy5 ( $D = 2.19 \cdot 10^{-10} \text{ m}^2/\text{s}$  (Carl Zeiss, Jena)). The diffusion times of the proteasome-bound substrates in the first study were compared with the diffusion time of Cy5-labeled  $\beta$  C His<sub>6</sub> proteasome (20 - 50 nM) in the presence of Oregon-Green 488-labeled insulin B chain (20 – 50 nM).

### Concentration determination in cross-correlation

The confocal volume in the green and red channel is determined by the corresponding radii

$$V_g = \pi^{3/2} \cdot \omega_{1,g}^2 \cdot \omega_{2,g} \quad \text{and} \quad V_r = \pi^{3/2} \cdot \omega_{1,r}^2 \cdot \omega_{2,r}. \quad \text{Eq. 3a,b}$$

The overlapping volume in cross-correlation is created by vectorial addition:

$$V_{gr} = \left(\frac{\pi}{2}\right)^{3/2} \cdot (\omega_{1,g}^2 + \omega_{1,r}^2) \cdot \sqrt{\omega_{2,g}^2 + \omega_{2,r}^2}. \quad \text{Eq. 4}$$

The particle numbers are derived from the amplitudes  $G(0)$  of the two autocorrelation functions (AC,g and AC,r) and the cross-correlation function (CC):

$$G_g(0) = 1 + \frac{1}{N_{AC,g}}, \quad G_r(0) = 1 + \frac{1}{N_{AC,r}} \quad \text{and} \quad G_{gr}(0) = 1 + \frac{1}{N_{CC}}. \quad \text{Eq. 5a,b,c}$$

Thus the ensemble of molecules labeled with green or red dye, respectively, can be described as

$$N_{AC,g} = N_g + N_{gr} = \frac{1}{G_g(0) - 1} \quad \text{and} \quad N_{AC,r} = N_r + N_{gr} = \frac{1}{G_r(0) - 1}. \quad \text{Eq. 6a,b}$$

The number of molecules labeled with both dyes is proportional to the cross-correlation amplitude  $G_{gr}(0)$

$$N_{gr} = \frac{N_{AC,g} \cdot N_{AC,r}}{N_{CC}} = \frac{(N_g + N_{gr}) \cdot (N_r + N_{gr})}{N_{CC}}. \quad \text{Eq. 7}$$

The number of molecules bearing green dye only ( $N_g$ ) or red dye only ( $N_r$ ) can be calculated by rearrangement of Eq. 6a,b. In the first cross-correlation experiment, the crosstalk  $Q_{gr}$  of the green emission into the red channel has to be taken into consideration

$$N_g = N_{AC,g} - N_{gr} \text{ and} \quad \text{Eq. 8a}$$

$$N_r = N_{AC,r} - (Q_{gr} \cdot N_{AC,g} + N_{gr}) \quad \text{Eq. 8b}$$

$$N_{gr} = \frac{N_{AC,g} \cdot (N_{AC,r} + Q_{gr} \cdot N_{AC,g})}{N_{CC} - Q_{gr}}. \quad \text{Eq. 8c}$$

The molar concentrations are calculated from the particle numbers in the corresponding confocal volumes:

$$c_x = \frac{N_x}{V_x \cdot A} \text{ with } x = g, r \text{ or } gr, \quad \text{Eq. 9}$$

where A denotes Avogadro's number.

## Figure S1

**Cross-correlation experiment studying the interactions of green-fluorescent substrate with red-fluorescent proteasomes.** Autocorrelation curves ( $\lambda_{\text{ex}} = 488$  nm (A) and  $\lambda_{\text{ex}} = 633$  nm (B)) and cross-correlation curves (C) were monitored with Cy5-labeled  $\beta$  C His<sub>6</sub> proteasome (32 nM) in the presence of Oregon-Green 488-labeled insulin B chain (31 nM) and fitted with one-component models.

	AC 488	AC 633	CC
$\tau_{\text{dye}}/\mu\text{s}$	24.9	52.9	-
S	6.3	8.4	7.4
V/fl	0.163	0.467	0.306
G(0)	1.533	1.485	1.006
N	1.8528	2.0388	0.0232
c/nM	18.9	7.25	0.126
$\tau/\mu\text{s}$	$49.4 \pm 0.2$	$493.1 \pm 5.0$	$367.5 \pm 36.5$

## Table S2

**Data extracted from the cross-correlation experiment of Cy5-labeled proteasome with Oregon-Green 488-labeled insulin B chain.** Auto- (AC 488 and AC 633) and cross-correlation curves (CC) were recorded with Cy5-labeled  $\beta$  C His<sub>6</sub> proteasome in the presence of Oregon-Green 488-labeled insulin B chain. Data were derived from the plots as discussed in Materials & Methods.

